

# Elementary Statistics Tables

for *all* users of statistical techniques

Henry R. Neave



Set Book





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Henry R. Neave

*University of Nottingham*





# Preface

Having published my *Statistics tables* in 1978, the obvious question is: why another book of Statistics tables so soon afterwards? The answer derives from reactions to the first book from a sample of some 500 lecturers and teachers covering a wide range both of educational establishments and of departments within those establishments. Approximately half found *Statistics tables* suitable for their needs; however the other half indicated that their courses covered rather less topics than included in the Tables, and therefore that a less comprehensive collection would be adequate. Further, some North American advisers suggested that more 'on the spot' descriptions, directions and illustrative examples would make such a book far more attractive and useful. *Elementary statistics tables* has been produced with these comments very much in mind.

The coverage of topics is probably still wider than in most introductory Statistics courses. But useful techniques are often omitted from such courses because of the lack of good tables or charts in the textbook being used, and it is one of the aims of this book to enable instructors to broaden the range of statistical methods included in their syllabuses. Even if some of the methods are completely omitted from the course textbook, instructors and students will find that these pages contain brief but adequate explanations and illustrations.

In deciding the topics to be included, I was guided to an extent by draft proposals for the Technician Education Council (TEC) awards, and *Elementary statistics tables* essentially covers the areas included in this scheme for which tables and/or charts are necessary. The standard distributions are of course included, i.e. binomial, Poisson, normal,  $t$ ,  $\chi^2$  and  $F$ . Both individual and cumulative probabilities are given for binomial and Poisson distributions, the cumulative Poisson probabilities being derived from a newly designed chart on which the curves are virtually straight: this should enhance ease of reading and accuracy. A selection of useful nonparametric techniques is included, and advocates of these excellent and easy-to-apply methods will notice the inclusion of considerably improved tables for the Kruskal-Wallis and Friedman tests, and a new table for a Kolmogorov-Smirnov general test for normality. The book also contains random-number tables, including random numbers from normal and exponential distributions (useful for simple simulation experiments), binomial coefficients, control chart constants, various tables and

charts concerned with correlation and rank correlation, and charts giving confidence intervals for a binomial  $p$ . The book ends with four pages of familiar mathematical tables and a table of useful constants, and a glossary of symbols used in the book will be found inside the back cover.

Considerable care and thought has been given to the design and layout of the tables. Special care has been taken to simplify a matter which many students find confusing: which table entries to use for one-sided and two-sided tests and for confidence intervals. Several tables, such as the percentage points for the normal,  $t$ ,  $\chi^2$  and  $F$  distributions, may be used for several purposes. Throughout this book,  $\alpha_1$  and  $\alpha_2$  are used to denote significance levels for one-sided (or 'one-tailed') and two-sided tests, respectively, and  $\gamma$  indicates confidence levels for confidence intervals. (Where occasion demands, we even go so far as to use  $\alpha_1^R$  and  $\alpha_1^L$  to denote significance levels for right-hand and left-hand one-sided tests.) If a table can be used for all three purposes, all three cases are clearly indicated, with 5% and 1% critical values and 95% and 99% confidence levels being highlighted.

My thanks are due to many people who have contributed in various ways to the production of this book. I am especially grateful to Peter Worthington and Arthur Morley for their help and guidance throughout its development: Peter deserves special mention for his large contribution to the new tables for the Kruskal-Wallis and Friedman tests. Thanks also to Graham Littler and John Silk who very usefully reviewed some early proposals, and to Trevor Easingwood for discussions concerning the TEC proposals. At the time of writing, the proof-reading stage has not yet arrived; but thanks in advance to Tonie-Carol Brown who will be helping me with that unenviable task. Finally, I must express my gratitude to the staff of the Cripps Computing Centre at Nottingham University: all of the tables and charts have been newly computed for this publication, and the service which they have provided has been excellent.

Naturally, total responsibility for any errors is mine alone. It would be nice to think that there are none, but I would greatly appreciate anybody who sees anything that they know or suspect to be incorrect communicating the facts immediately to me.

HENRY NEAVE  
October 1979

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# The binomial distribution: individual probabilities

$$\text{Prob}(X = x) = \binom{n}{x} p^x (1-p)^{n-x} \quad (x = 0, 1, \dots, n)$$

		p																					
		.01	.02	.03	.04	.05	.06	.07	.08	.09	.10	.15	$\frac{1}{2}$	.20	.25	.30	$\frac{1}{2}$	.35	.40	.45	.50		
		Prob (X = x)																					
		n = 1																					
x		.9900	.9800	.9700	.9600	.9500	.9400	.9300	.9200	.9100	.9000	.8500	.8333	.8000	.7500	.7000	.6667	.6500	.6000	.5500	.5000	1	
1		.0100	.0200	.0300	.0400	.0500	.0600	.0700	.0800	.0900	.1000	.1500	.1667	.2000	.2500	.3000	.3333	.3500	.4000	.4500	.5000	0	
		n = 2																					
0		.9801	.9604	.9409	.9216	.9025	.8836	.8649	.8464	.8281	.8100	.7225	.6944	.6400	.5625	.4900	.4444	.4225	.3800	.3025	.2500	2	
1		.0196	.0392	.0582	.0768	.0950	.1128	.1302	.1472	.1638	.1800	.2550	.2778	.3200	.3750	.4200	.4444	.4550	.4800	.4950	.5000	1	
2		.0001	.0004	.0009	.0016	.0025	.0036	.0049	.0064	.0081	.0100	.0225	.0278	.0400	.0625	.0900	.1111	.1225	.1600	.2025	.2500	0	
		n = 3																					
0		.9703	.9412	.9127	.8847	.8574	.8306	.8044	.7787	.7536	.7290	.6141	.5787	.5120	.4219	.3430	.2963	.2746	.2160	.1664	.1250	3	
1		.0294	.0576	.0847	.1106	.1354	.1590	.1816	.2031	.2236	.2430	.3251	.3472	.3840	.4219	.4410	.4444	.4436	.4320	.4084	.3750	2	
2		.0003	.0012	.0026	.0046	.0071	.0102	.0137	.0177	.0221	.0270	.0574	.0694	.0960	.1406	.1890	.2222	.2389	.2880	.3341	.3750	1	
3		.0000	.0000	.0000	.0001	.0001	.0002	.0003	.0005	.0007	.0010	.0034	.0046	.0080	.0156	.0270	.0370	.0429	.0640	.0911	.1250	0	
		n = 4																					
0		.9606	.9224	.8853	.8493	.8145	.7807	.7481	.7164	.6857	.6561	.5220	.4823	.4096	.3184	.2401	.1975	.1785	.1296	.0915	.0625	4	
1		.0388	.0753	.1095	.1416	.1715	.1993	.2252	.2492	.2713	.2916	.3685	.3858	.4096	.4219	.4116	.3951	.3845	.3456	.2995	.2500	3	
2		.0006	.0023	.0051	.0088	.0135	.0191	.0254	.0325	.0402	.0486	.0975	.1157	.1536	.2109	.2646	.2963	.3105	.3466	.3675	.3750	2	
3		.0000	.0000	.0001	.0002	.0005	.0008	.0013	.0019	.0027	.0036	.0115	.0154	.0256	.0469	.0756	.0988	.1115	.1536	.2005	.2500	1	
4		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0005	.0008	.0016	.0039	.0081	.0123	.0150	.0256	.0410	.0625	0	
		n = 5																					
0		.9510	.9039	.8587	.8154	.7738	.7339	.6957	.6591	.6240	.5905	.4437	.4019	.3277	.2373	.1681	.1317	.1160	.0778	.0503	.0313	5	
1		.0480	.0922	.1328	.1699	.2036	.2342	.2618	.2866	.3086	.3281	.3915	.4019	.4096	.3955	.3602	.3292	.3124	.2592	.2059	.1563	4	
2		.0010	.0038	.0082	.0142	.0214	.0299	.0394	.0498	.0610	.0729	.1382	.1608	.2048	.2637	.3087	.3292	.3364	.3456	.3369	.3125	3	
3		.0000	.0001	.0003	.0006	.0011	.0019	.0030	.0043	.0060	.0081	.0244	.0322	.0512	.0879	.1323	.1646	.1811	.2304	.2757	.3125	2	
4		.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0002	.0003	.0005	.0022	.0032	.0064	.0146	.0284	.0412	.0488	.0768	.1128	.1563	1	
5		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0003	.0010	.0024	.0041	.0053	.0102	.0185	.0313	0	
		n = 6																					
0		.9415	.8858	.8330	.7828	.7351	.6899	.6470	.6064	.5679	.5314	.3771	.3349	.2621	.1780	.1176	.0878	.0754	.0467	.0277	.0156	6	
1		.0571	.1085	.1546	.1957	.2321	.2642	.2922	.3164	.3370	.3543	.3993	.4019	.3932	.3560	.3025	.2634	.2437	.1866	.1359	.0938	5	
2		.0014	.0055	.0120	.0204	.0305	.0422	.0550	.0688	.0833	.0984	.1762	.2009	.2458	.2966	.3241	.3292	.3280	.3110	.2780	.2344	4	
3		.0000	.0002	.0005	.0011	.0021	.0036	.0055	.0080	.0110	.0146	.0415	.0536	.0819	.1318	.1852	.2195	.2366	.2765	.3032	.3125	3	
4		.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0005	.0008	.0012	.0055	.0080	.0154	.0330	.0595	.0823	.0951	.1382	.1861	.2344	2	
5		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0006	.0015	.0044	.0102	.0165	.0205	.0369	.0609	.0938	1	
6		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0007	.0014	.0018	.0041	.0083	.0156	0	
		n = 7																					
0		.9321	.8681	.8080	.7514	.6983	.6485	.6017	.5578	.5168	.4783	.3206	.2791	.2097	.1335	.0824	.0585	.0490	.0280	.0152	.0078	7	
1		.0659	.1240	.1749	.2192	.2573	.2897	.3170	.3396	.3578	.3720	.3960	.3907	.3670	.3115	.2471	.2048	.1848	.1306	.0872	.0547	6	
2		.0020	.0078	.0162	.0274	.0406	.0555	.0716	.0886	.1061	.1240	.2097	.2344	.2753	.3115	.3177	.3073	.2985	.2613	.2140	.1641	5	
3		.0000	.0003	.0008	.0019	.0036	.0059	.0090	.0128	.0175	.0230	.0617	.0781	.1147	.1730	.2269	.2561	.2679	.2903	.2918	.2734	4	
4		.0000	.0000	.0000	.0001	.0002	.0004	.0007	.0011	.0017	.0026	.0109	.0156	.0287	.0577	.0972	.1280	.1442	.1935	.2388	.2734	3	
5		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0002	.0012	.0019	.0043	.0115	.0250	.0384	.0466	.0774	.1172	.1641	2	
6		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0004	.0013	.0036	.0064	.0084	.0172	.0320	.0547	1	
7		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0005	.0006	.0016	.0037	.0078	0	
		n = 8																					
0		.9227	.8508	.7837	.7214	.6634	.6096	.5596	.5132	.4703	.4305	.2725	.2326	.1678	.1001	.0576	.0390	.0319	.0168	.0084	.0039	8	
1		.0746	.1389	.1939	.2405	.2793	.3113	.3370	.3570	.3721	.3826	.3847	.3721	.3355	.2670	.1977	.1561	.1373	.0896	.0548	.0313	7	
2		.0026	.0099	.0210	.0351	.0515	.0695	.0888	.1087	.1288	.1488	.2376	.2605	.2936	.3115	.2965	.2731	.2587	.2090	.1569	.1094	6	
3		.0001	.0004	.0013	.0029	.0054	.0089	.0134	.0189	.0255	.0331	.0839	.1042	.1468	.2076	.2541	.2731	.2786	.2787	.2568	.2188	5	
4		.0000	.0000	.0001	.0002	.0004	.0007	.0013	.0021	.0031	.0046	.0185	.0260	.0459	.0865	.1361	.1707	.1875	.2322	.2627	.2734	4	
5		.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0002	.0004	.0026	.0042	.0092	.0231	.0467	.0683	.0808	.1239	.1719	.2188	3	
6		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0002	.0004	.0011	.0038	.0100	.0171	.0217	.0413	.0703	.1094	2	
7		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0012	.0024	.0033	.0079	.0164	.0313	1	
8		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0002	.0007	.0017	.0039	0	
		.99	.98	.97	.96	.95	.94	.93	.92	.91	.90	.85	$\frac{1}{2}$	.80	.75	.70	$\frac{1}{2}$	.65	.60	.55	.50	p	
		Prob (X = x)																					

If the probability is  $p$  that a certain event (often called a 'success') occurs in a trial of an experiment, the binomial distribution is concerned with the total number  $X$  of successes obtained in  $n$  independent trials of the experiment. Pages 4, 6, 8 and 10 give  $\text{Prob}(X = x)$  for all possible

$x$  and  $n$  up to 20, and 39 values of  $p$ . For values of  $p < \frac{1}{2}$  (along the top horizontal) refer to the  $x$ -values in the left-hand column; for values of  $p > \frac{1}{2}$  (along the bottom horizontal) refer to the  $x$ -values in the right-hand column.



## The binomial distribution: cumulative probabilities

$$\text{Prob}(X \geq x) = \sum_{r=x}^n \binom{n}{r} p^r (1-p)^{n-r} \quad \text{for } p \leq \frac{1}{2} \quad \text{Prob}(X \leq x) = \sum_{r=0}^x \binom{n}{r} p^r (1-p)^{n-r} \quad \text{for } p \geq \frac{1}{2}$$

		Prob (X > x)																					
		.01 .02 .03 .04				.05 .06 .07 .08				.09 .10 .15				.20 .25 .30				.35 .40 .45 .50					
n																							
n = 1																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1	
1	1	.0100	.0200	.0300	.0400	.0500	.0600	.0700	.0800	.0900	.1000	.1500	.1667	.2000	.2500	.3000	.3333	.3500	.4000	.4500	.5000	0	
n = 2																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	2	
1	1	.0199	.0396	.0591	.0784	.0975	.1164	.1351	.1536	.1719	.1900	.2775	.3056	.3600	.4375	.5100	.5556	.5775	.6400	.6975	.7500		
2	1	.0001	.0004	.0009	.0016	.0025	.0036	.0049	.0064	.0081	.0100	.0225	.0278	.0400	.0625	.0900	.1111	.1225	.1600	.2025	.2500	0	
n = 3																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	3	
1	1	.0297	.0588	.0873	.1153	.1426	.1694	.1956	.2213	.2464	.2710	.3859	.4213	.4880	.5781	.6570	.7037	.7264	.7840	.8336	.8750		
2	1	.0003	.0012	.0026	.0047	.0073	.0104	.0140	.0182	.0228	.0280	.0608	.0741	.1040	.1563	.2160	.2593	.2818	.3520	.4252	.5000	1	
3	1	.0000	.0000	.0000	.0001	.0001	.0002	.0003	.0005	.0007	.0010	.0034	.0046	.0080	.0156	.0270	.0370	.0429	.0640	.0911	.1250	0	
n = 4																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	4	
1	1	.0394	.0776	.1147	.1507	.1855	.2193	.2519	.2836	.3143	.3439	.4780	.5177	.5904	.6836	.7599	.8025	.8215	.8704	.9086	.9375		
2	1	.0006	.0023	.0052	.0091	.0140	.0199	.0267	.0344	.0430	.0523	.1095	.1319	.1808	.2617	.3483	.4074	.4370	.5248	.6090	.6875	2	
3	1	.0000	.0000	.0001	.0002	.0005	.0008	.0013	.0019	.0027	.0037	.0120	.0162	.0272	.0508	.0837	.1111	.1265	.1792	.2415	.3125	1	
4	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0005	.0008	.0016	.0039	.0081	.0123	.0150	.0256	.0410	.0625	0	
n = 5																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	5	
1	1	.0490	.0961	.1413	.1846	.2262	.2661	.3043	.3409	.3760	.4095	.5563	.5981	.6723	.7627	.8319	.8883	.8840	.9222	.9497	.9688		
2	1	.0010	.0038	.0085	.0148	.0226	.0319	.0425	.0544	.0674	.0815	.1648	.1962	.2627	.3672	.4718	.5391	.5716	.6630	.7438	.8125	3	
3	1	.0000	.0001	.0003	.0006	.0012	.0020	.0031	.0045	.0063	.0086	.0266	.0355	.0579	.1035	.1631	.2099	.2352	.3174	.4069	.5000	2	
4	1	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0002	.0003	.0005	.0022	.0033	.0067	.0156	.0308	.0453	.0540	.0870	.1312	.1875	1	
5	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0003	.0010	.0024	.0041	.0053	.0102	.0185	.0313	0	
n = 6																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	6	
1	1	.0585	.1142	.1670	.2172	.2649	.3101	.3530	.3936	.4321	.4686	.6229	.6651	.7379	.8220	.8824	.9122	.9246	.9533	.9723	.9844		
2	1	.0015	.0057	.0125	.0216	.0328	.0459	.0608	.0773	.0952	.1143	.2235	.2632	.3446	.4661	.5798	.6488	.6809	.7667	.8364	.8906	4	
3	1	.0000	.0002	.0005	.0012	.0022	.0038	.0058	.0085	.0118	.0158	.0473	.0623	.0989	.1694	.2557	.3196	.3529	.4557	.5585	.6563	3	
4	1	.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0005	.0008	.0013	.0059	.0087	.0170	.0376	.0705	.1001	.1174	.1792	.2553	.3438	2	
5	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0007	.0016	.0046	.0109	.0178	.0223	.0410	.0692	.1094	1	
6	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0007	.0014	.0018	.0041	.0083	.0156	0	
n = 7																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	7	
1	1	.0679	.1319	.1920	.2486	.3017	.3515	.3983	.4422	.4832	.5217	.6794	.7209	.7903	.8665	.9176	.9415	.9510	.9720	.9848	.9922		
2	1	.0020	.0079	.0171	.0294	.0444	.0618	.0813	.1026	.1255	.1497	.2834	.3302	.4233	.5551	.6706	.7366	.7662	.8414	.8976	.9375	5	
3	1	.0000	.0003	.0009	.0020	.0038	.0063	.0097	.0140	.0193	.0257	.0738	.0958	.1480	.2436	.3529	.4294	.4677	.5801	.6836	.7734	4	
4	1	.0000	.0000	.0000	.0001	.0002	.0004	.0007	.0012	.0018	.0027	.0121	.0176	.0333	.0706	.1260	.1733	.1998	.2898	.3917	.5000	3	
5	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0002	.0012	.0020	.0047	.0129	.0288	.0453	.0556	.0963	.1529	.2266	2	
6	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0004	.0013	.0038	.0069	.0090	.0188	.0357	.0625	1	
7	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0005	.0006	.0016	.0037	.0078	0	
n = 8																							
0	1	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	8	
1	1	.0773	.1492	.2163	.2786	.3366	.3904	.4404	.4868	.5297	.5695	.7275	.7674	.8322	.8999	.9424	.9610	.9681	.9832	.9916	.9961		
2	1	.0027	.0103	.0223	.0381	.0572	.0792	.1035	.1298	.1577	.1869	.3428	.3953	.4967	.6329	.7447	.8049	.8309	.8936	.9368	.9648	6	
3	1	.0001	.0004	.0013	.0031	.0058	.0096	.0147	.0211	.0289	.0381	.1052	.1348	.2031	.3215	.4482	.5318	.5722	.6846	.7799	.8555	5	
4	1	.0000	.0000	.0001	.0002	.0004	.0007	.0013	.0022	.0034	.0050	.0214	.0307	.0563	.1138	.1941	.2586	.2936	.4059	.5230	.6367	4	
5	1	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0003	.0004	.0029	.0046	.0104	.0273	.0580	.0879	.1061	.1737	.2604	.3633	3	
6	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0002	.0004	.0012	.0042	.0113	.0197	.0253	.0498	.0885	.1445	2	
7	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0013	.0026	.0036	.0085	.0181	.0352	1	
8	1	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0002	.0007	.0017	.0039	0	
		.99	.98	.97	.96	.95	.94	.93	.92	.91	.90	.85	.8	.80	.75	.70	.65	.60	.55	.50	p		
		Prob (X <= x)																					

Pages 5, 7, 9 and 11 give cumulative probabilities for the same range of binomial distributions as covered on pages 4, 6, 8 and 10. For values of  $p < \frac{1}{2}$  (along the top horizontal) refer to the  $x$  values in the left-hand column, the table entries giving  $\text{Prob}(X \geq x)$ ; for values of  $p > \frac{1}{2}$  (along the bottom horizontal) refer to the  $x$ -values in the

right-hand column, the table entries giving  $\text{Prob}(X \leq x)$  for these cases. Note that cumulative probabilities of the opposite type to those given may be calculated by  $\text{Prob}(X \leq x) = 1 - \text{Prob}(X \geq x + 1)$  and  $\text{Prob}(X \geq x) = 1 - \text{Prob}(X \leq x - 1)$ .



### The binomial distribution: individual probabilities

[illegible]

**EXAMPLES:** If ten dice are thrown, what is the probability of obtaining exactly two sixes? With  $n = 10$  and  $p = \frac{1}{6}$ ,  $\text{Prob}(X = 2)$  is found from the table to be 0.2907.

If a treatment has a 90% success-rate, what is the probability that all of twelve treated patients recover? With  $n = 12$  and  $p = 0.9$ , the table gives  $\text{Prob}(X = 12) = 0.2824$ .



*The binomial distribution: cumulative probabilities*

		Prob ( $X' \geq x$ )																				
$\rho$		.01	.02	.03	.04	.05	.06	.07	.08	.09	.10	.15	$\frac{1}{2}$	.20	.25	.30	$\frac{1}{3}$	.35	.40	.45	.50	
$K$		$n = 9$																				
0	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	9
1	.0885	.1663	.2398	.3075	.3698	.4270	.4796	.5278	.5721	.6126	.7684	.8062	.8658	.9249	.9596	.9740	.9793	.9899	.9954	.9980	.9986	8
2	.0034	.0131	.0282	.0478	.0712	.0978	.1271	.1583	.1912	.2252	.4005	.4573	.5638	.6997	.8040	.8569	.8789	.9295	.9615	.9805	.9875	7
3	.0001	.0006	.0020	.0045	.0084	.0138	.0209	.0298	.0405	.0530	.1409	.1783	.2618	.3993	.5372	.6228	.6627	.7682	.8505	.9102	.9516	6
4	.0000	.0000	.0001	.0003	.0006	.0013	.0023	.0037	.0057	.0083	.0339	.0480	.0856	.1657	.2703	.3497	.3911	.5174	.6386	.7461	.8155	5
5	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0005	.0009	.0056	.0090	.0196	.0489	.0988	.1448	.1717	.2666	.3786	.5000	.6000	4
6	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0006	.0011	.0031	.0100	.0253	.0424	.0536	.0994	.1658	.2539	.3600	3
7	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0013	.0043	.0083	.0112	.0250	.0498	.0898	.1400	2
8	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0010	.0014	.0038	.0091	.0195	.0300	1
9	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0003	.0008	.0020	.0030	0

		n = 10																			
0	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	10	
1	.0956	.1828	.2626	.3352	.4013	.4614	.5160	.5656	.6106	.6513	.6831	.7385	.8926	.9437	.9718	.9827	.9865	.9940	.9975	.9990	9
2	.0043	.0162	.0345	.0582	.0861	.1176	.1517	.1879	.2254	.2639	.4557	.5155	.6242	.7560	.8507	.8960	.9140	.9536	.9767	.9893	8
3	.0001	.0009	.0028	.0062	.0115	.0188	.0283	.0401	.0540	.0702	.1798	.2248	.3222	.4744	.6172	.7009	.7384	.8327	.9004	.9453	7
4	.0000	.0000	.0001	.0004	.0010	.0020	.0036	.0058	.0088	.0128	.0500	.0697	.1209	.2241	.3504	.4407	.4862	.6177	.7340	.8281	6
5	.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0006	.0010	.0016	.0099	.0155	.0328	.0781	.1503	.2131	.2485	.3689	.4956	.6230	5
6	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0014	.0024	.0064	.0197	.0473	.0765	.0949	.1662	.2616	.3770	4
7	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0009	.0035	.0106	.0197	.0260	.0548	.1020	.1719	3
8	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0016	.0034	.0048	.0123	.0274	.0547	2
9	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0005	.0017	.0045	.0707	1
10	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0010	0

[illegible]

N = 12																					
0	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	12	
1	.1136	.2163	.3082	.3873	.4596	.5241	.5814	.6323	.6775	.7176	.8578	.8878	.9313	.9683	.9862	.9923	.9943	.9978	.9992	.9998	11
2	.0062	.0231	.0486	.0809	.1184	.1595	.2033	.2487	.2948	.3410	.5565	.6187	.7251	.8416	.9150	.9480	.9576	.9804	.9917	.9968	10
3	.0002	.0015	.0048	.0107	.0196	.0316	.0468	.0652	.0866	.1109	.2642	.3226	.4417	.6093	.7472	.8189	.8487	.9166	.9579	.9807	9
4	.0000	.0001	.0003	.0010	.0022	.0043	.0075	.0120	.0180	.0256	.0922	.1252	.2054	.3512	.5075	.6069	.6533	.7747	.8665	.9270	8
5	.0000	.0000	.0000	.0001	.0002	.0004	.0009	.0016	.0027	.0043	.0239	.0364	.0726	.1576	.2763	.3685	.4167	.5618	.6956	.8062	7
6	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0005	.0046	.0079	.0194	.0544	.1178	.1777	.2127	.3348	.4731	.6128	6
7	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0007	.0013	.0039	.0143	.0386	.0664	.0846	.1582	.2607	.3872	5
8	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0006	.0028	.0095	.0188	.0255	.0573	.1117	.1938	4
9	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0004	.0017	.0039	.0056	.0153	.0356	.0730	3
10	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0002	.0005	.0008	.0028	.0079	.0193	2
11	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0011	.0032	1
12	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	0

n = 12																				
0	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	13
1	.1225	.2310	.3270	.4118	.4867	.5526	.6107	.6617	.7065	.7458	.7791	.8065	.8280	.8445	.8560	.8625	.8650	.8645	.8610	12
2	.0072	.0270	.0564	.0932	.1354	.1814	.2298	.2794	.3293	.3787	.4271	.4735	.5178	.5599	.5998	.6375	.6730	.7062	.7375	11
3	.0003	.0020	.0062	.0135	.0245	.0392	.0578	.0799	.1054	.1339	.1650	.1985	.2343	.2724	.3127	.3551	.3995	.4458	.4940	10
4	.0000	.0001	.0005	.0014	.0031	.0060	.0103	.0163	.0242	.0342	.0461	.0598	.0753	.0925	.1114	.1319	.1540	.1776	.2027	9
5	.0000	.0000	.0000	.0001	.0003	.0007	.0013	.0024	.0041	.0065	.0102	.0152	.0215	.0291	.0379	.0478	.0588	.0708	.0838	8
6	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0003	.0005	.0009	.0015	.0022	.0030	.0040	.0051	.0063	.0076	.0090	.0105	7
7	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0013	.0024	.0037	.0051	.0066	.0081	.0097	.0113	.0130	6
8	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0002	.0003	.0012	.0025	.0040	.0056	.0072	.0089	.0106	5
9	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0002	.0010	.0020	.0032	.0046	.0061	4
10	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0007	.0016	.0025	.0037	3
11	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0013	2
12	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	1
13	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	0
	.99	.98	.97	.96	.95	.94	.93	.92	.91	.90	.89	.88	.87	.86	.85	.84	.83	.82	.81	p

**EXAMPLES:** If ten dice are thrown, what is the probability of obtaining at most two sixes? Now,  $\text{Prob}(X \leq 2) = 1 - \text{Prob}(X \geq 3)$ . With  $n = 10$  and  $p = \frac{1}{6}$ , the table gives  $\text{Prob}(X \geq 3)$  as 0.2248, so  $\text{Prob}(X \leq 2) = 1 - 0.2248 =$

0.7752. If a treatment has a 90% success-rate, what is the probability that no more than ten patients recover out of twelve who are treated? With  $n = 12$  and  $p = 0.9$ , the table gives  $\text{Prob}(X \leq 10) = 0.3410$ .



# The binomial distribution: individual probabilities

		Prob (X = x)																					
		p																					
		.01	.02	.03	.04	.05	.06	.07	.08	.09	.10	.15	1	.20	.25	.30	1	.35	.40	.45	.50		
		n = 14																					
0		.8887	.7538	.6528	.5847	.4877	.4205	.3620	.3112	.2670	.2288	.1928	.1779	.1440	.1178	.0968	.0834	.0724	.0634	.0544	.0454	.0364	.0274
1		.1229	.2153	.2827	.3294	.3593	.3758	.3815	.3788	.3698	.3559	.3339	.3181	.2939	.2682	.2407	.2240	.2181	.2073	.1983	.1893	.1803	.1713
2		.0081	.0286	.0568	.0892	.1229	.1559	.1867	.2141	.2377	.2570	.2692	.2835	.2901	.2802	.2534	.2279	.2034	.1802	.1581	.1371	.1171	.1008
3		.0003	.0023	.0070	.0149	.0259	.0398	.0562	.0745	.0940	.1142	.1356	.1579	.1802	.2034	.2279	.2534	.2802	.3081	.3371	.3671	.3981	.4308
4		.0000	.0001	.0006	.0017	.0037	.0070	.0116	.0178	.0256	.0349	.0459	.0586	.0729	.0886	.1056	.1239	.1434	.1641	.1859	.2088	.2328	.2579
5		.0000	.0000	.0000	.0001	.0004	.0009	.0018	.0031	.0051	.0078	.0122	.0174	.0234	.0301	.0374	.0454	.0539	.0629	.0724	.0824	.0928	.1036
6		.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0004	.0008	.0013	.0021	.0031	.0042	.0054	.0067	.0081	.0096	.0111	.0126	.0141	.0156	.0171
7		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0004	.0005	.0006	.0007	.0008	.0009	.0010	.0011	.0012	.0013	.0014
8		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
9		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
10		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
11		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
12		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
13		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
14		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
		n = 15																					
0		.8601	.7386	.6333	.5421	.4633	.3953	.3367	.2883	.2430	.2059	.1744	.1484	.1279	.1124	.1014	.0934	.0874	.0834	.0804	.0784	.0764	.0744
1		.1303	.2261	.2938	.3388	.3688	.3785	.3801	.3734	.3605	.3432	.3212	.2947	.2639	.2289	.1996	.1769	.1599	.1484	.1424	.1384	.1354	.1334
2		.0092	.0323	.0636	.0988	.1348	.1691	.2003	.2273	.2496	.2669	.2856	.2726	.2309	.1859	.1484	.1184	.0949	.0774	.0654	.0574	.0524	.0484
3		.0004	.0029	.0085	.0178	.0307	.0468	.0653	.0857	.1070	.1285	.1484	.1639	.1744	.1799	.1804	.1759	.1664	.1529	.1354	.1144	.0904	.0639
4		.0000	.0002	.0008	.0022	.0049	.0090	.0148	.0223	.0317	.0428	.1156	.1418	.1678	.1924	.2156	.2364	.2539	.2674	.2764	.2804	.2764	.2724
5		.0000	.0000	.0001	.0002	.0006	.0013	.0024	.0043	.0069	.0105	.0149	.0204	.0264	.0334	.0404	.0474	.0544	.0614	.0674	.0724	.0764	.0794
6		.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0006	.0011	.0019	.0132	.0208	.0284	.0364	.0444	.0514	.0574	.0624	.0664	.0694	.0714	.0724
7		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0003	.0030	.0053	.0084	.0124	.0164	.0204	.0244	.0284	.0314	.0334	.0344	.0344
8		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
9		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
10		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
11		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
12		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
13		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
14		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
15		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
		n = 16																					
0		.8516	.7238	.6143	.5204	.4401	.3716	.3131	.2634	.2211	.1853	.1543	.1284	.1074	.0914	.0794	.0704	.0634	.0584	.0544	.0514	.0494	.0474
1		.1376	.2363	.3040	.3469	.3706	.3795	.3771	.3685	.3499	.3294	.2997	.2631	.2211	.1744	.1334	.0984	.0704	.0494	.0344	.0244	.0174	.0124
2		.0104	.0362	.0705	.1084	.1463	.1817	.2129	.2390	.2596	.2745	.2856	.2926	.2956	.2944	.2884	.2774	.2614	.2404	.2144	.1844	.1504	.1134
3		.0005	.0034	.0102	.0211	.0369	.0541	.0748	.0970	.1198	.1423	.1639	.1834	.2004	.2144	.2244	.2304	.2324	.2304	.2244	.2144	.2004	.1834
4		.0000	.0002	.0010	.0029	.0061	.0112	.0183	.0274	.0385	.0514	.1311	.1575	.2001	.2252	.2404	.2474	.2504	.2484	.2424	.2324	.2184	.2004
5		.0000	.0000	.0001	.0003	.0008	.0017	.0033	.0057	.0091	.0137	.0204	.0294	.0404	.0524	.0644	.0764	.0874	.0964	.1034	.1074	.1084	.1064
6		.0000	.0000	.0000	.0000	.0001	.0002	.0005	.0009	.0017	.0028	.0180	.0277	.0385	.0504	.0624	.0744	.0854	.0944	.1014	.1054	.1064	.1044
7		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0004	.0045	.0079	.0124	.0174	.0224	.0274	.0314	.0344	.0364	.0374	.0374	.0364
8		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
9		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
10		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
11		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
12		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
13		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
14		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
15		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
16		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000
		n = 17																					
0		.8429	.7093	.5958	.4996	.4181	.3493	.2912	.2423	.2012	.1668	.1381	.1141	.0934	.0754	.0604	.0484	.0394	.0324	.0274	.0234	.0204	.01



# The binomial distribution: cumulative probabilities

		Prob (X ≥ x)																					
		.01	.02	.03	.04	.05	.06	.07	.08	.09	.10	.15	.20	.25	.30	.35	.40	.45	.50				
		n = 14																					
x	p	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	14		
0	1	1.313	2.464	3.472	4.353	5.123	5.795	6.380	6.888	7.330	7.712	8.072	8.421	8.750	9.060	9.350	9.620	9.870	9.999	9.999	13		
1	2	.0084	.0310	.0645	.1059	.1530	.2037	.2564	.3100	.3632	.4154	.4633	.5040	.5451	.5856	.6246	.6611	.6951	.7266	.7557	12		
2	3	.0003	.0025	.0077	.0167	.0301	.0478	.0698	.0958	.1255	.1584	.1931	.2294	.2661	.3021	.3374	.3720	.4058	.4388	.4700	11		
3	4	.0000	.0001	.0006	.0019	.0042	.0080	.0138	.0214	.0315	.0441	.0591	.0764	.0959	.1164	.1378	.1591	.1803	.2014	.2224	10		
4	5	.0000	.0000	.0000	.0002	.0004	.0010	.0020	.0035	.0059	.0092	.0146	.0229	.0341	.0481	.0649	.0844	.1066	.1314	.1588	9		
5	6	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0004	.0008	.0016	.0031	.0051	.0076	.0116	.0171	.0241	.0326	.0426	.0541	8		
6	7	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0004	.0007	.0011	.0016	.0022	.0030	.0039	.0049	.0060	7		
7	8	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	6		
8	9	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	5		
9	10	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	4		
10	11	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	3		
11	12	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	2		
12	13	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	1		
13	14	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	0		
		n = 15																					
x	p	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	15		
0	1	1.399	2.614	3.667	4.579	5.367	6.047	6.633	7.137	7.570	7.941	8.266	8.541	8.770	8.960	9.110	9.230	9.320	9.390	9.440	14		
1	2	.0096	.0363	.0730	.1181	.1710	.2282	.2832	.3403	.3965	.4510	.5014	.5481	.5906	.6294	.6641	.6944	.7200	.7410	.7580	13		
2	3	.0004	.0030	.0094	.0203	.0382	.0671	.0829	.1130	.1468	.1841	.2258	.2678	.3094	.3501	.3894	.4261	.4591	.4884	.5139	12		
3	4	.0000	.0002	.0008	.0024	.0055	.0104	.0175	.0273	.0399	.0556	.0731	.0924	.1134	.1359	.1598	.1850	.2114	.2389	.2674	11		
4	5	.0000	.0000	.0001	.0002	.0006	.0014	.0028	.0050	.0082	.0127	.0187	.0261	.0350	.0454	.0574	.0709	.0858	.1020	.1194	10		
5	6	.0000	.0000	.0000	.0000	.0001	.0001	.0003	.0007	.0013	.0022	.0038	.0061	.0091	.0128	.0174	.0229	.0294	.0368	.0451	9		
6	7	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0003	.0006	.0011	.0018	.0027	.0038	.0051	.0066	.0082	.0099	8		
7	8	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	7		
8	9	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	6		
9	10	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	5		
10	11	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	4		
11	12	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	3		
12	13	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	2		
13	14	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	1		
14	15	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	0		
		n = 16																					
x	p	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	16		
0	1	1.485	2.762	3.857	4.796	5.599	6.284	6.869	7.366	7.789	8.147	8.457	8.728	8.960	9.150	9.300	9.410	9.490	9.540	9.570	15		
1	2	.0109	.0399	.0818	.1327	.1892	.2499	.3098	.3701	.4289	.4853	.5381	.5872	.6326	.6744	.7126	.7471	.7780	.8053	.8290	14		
2	3	.0005	.0037	.0113	.0242	.0429	.0673	.0968	.1311	.1604	.2008	.2436	.2887	.3360	.3854	.4368	.4891	.5423	.5964	.6514	13		
3	4	.0000	.0002	.0011	.0024	.0047	.0070	.0112	.0171	.0246	.0338	.0447	.0574	.0718	.0879	.1056	.1248	.1454	.1674	.1908	12		
4	5	.0000	.0000	.0001	.0003	.0009	.0019	.0038	.0066	.0111	.0170	.0251	.0354	.0489	.0654	.0850	.1076	.1332	.1618	.1934	11		
5	6	.0000	.0000	.0000	.0000	.0001	.0002	.0005	.0010	.0019	.0033	.0051	.0073	.0100	.0132	.0169	.0211	.0258	.0310	.0367	10		
6	7	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0005	.0008	.0011	.0015	.0020	.0025	.0031	.0037	.0044	.0051	9		
7	8	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	8		
8	9	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	7		
9	10	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	6		
10	11	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	5		
11	12	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	4		
12	13	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	3		
13	14	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	2		
14	15	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	1		
15	16	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	0		
		n = 17																					
x	p	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	17		
0	1	1.571	2.907	4.042	5.004	5.819	6.507	7.088	7.577	7.988	8.332	8.639	8.917	9.166	9.396	9.606	9.796	9.966	9.999	9.999	16		
1	2	.0123	.0446	.0909	.1465	.2078	.2717	.3362	.3995	.4604	.5187	.5744	.6275	.6780	.7259	.7712	.8139	.8541	.8918	.9270	15		
2	3	.0005	.0044	.0134	.0288	.0503	.0782	.1118	.1503	.1927	.2382	.2860	.3361	.3884	.4429	.4994	.5579	.6184	.6808	.7450	14		
3	4	.0000	.0003	.0014	.0040																		

# The binomial distribution: individual probabilities

		Prob $X = x$																					
		.01	.02	.03	.04	.05	.06	.07	.08	.09	.10	.15	.20	.25	.30	.35	.40	.45	.50				
		$n = 10$																					
$x$	$p$	.8345	.6951	.5780	.4796	.3972	.3283	.2708	.2229	.1831	.1501	.0536	.0376	.0180	.0066	.0016	.0007	.0004	.0001	.0000	.0000	18	
1		.1517	.2654	.3217	.3597	.3763	.3772	.3669	.3489	.3280	.3002	.2704	.2352	.0811	.0338	.0126	.0061	.0042	.0012	.0003	.0001	17	
2		.0130	.0443	.0846	.1274	.1683	.2047	.2348	.2579	.2741	.2835	.2556	.2299	.1723	.0958	.0458	.0253	.0190	.0069	.0022	.0006	16	
3		.0007	.0048	.0140	.0283	.0473	.0697	.0942	.1196	.1446	.1680	.2406	.2452	.2297	.1704	.1046	.0690	.0547	.0246	.0095	.0031	15	
4		.0000	.0004	.0016	.0044	.0093	.0167	.0266	.0390	.0536	.0700	.1592	.1839	.2153	.2130	.1681	.1294	.1104	.0814	.0291	.0117	14	
5		.0000	.0000	.0001	.0005	.0014	.0030	.0056	.0095	.0148	.0218	.0387	.1030	.1507	.1988	.2017	.1812	.1664	.1146	.0666	.0327	13	
6		.0000	.0000	.0000	.0000	.0002	.0004	.0009	.0018	.0032	.0057	.0301	.0446	.0816	.1436	.1873	.1963	.1941	.1655	.1181	.0708	12	
7		.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0005	.0010	.0091	.0153	.0350	.0820	.1376	.1682	.1792	.1892	.1657	.1214	11	
8		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0022	.0042	.0120	.0376	.0811	.1157	.1327	.1734	.1864	.1669	10	
9		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0004	.0009	.0033	.0139	.0386	.0643	.0794	.1284	.1694	.1855	9	
10		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0008	.0042	.0149	.0285	.0385	.0771	.1248	.1669	8	
11		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0010	.0046	.0105	.0161	.0374	.0742	.1214	7	
12		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0007	.0012	.0031	.0047	.0145	.0354	.0708	6	
13		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0002	.0003	.0012	.0045	.0134	.0327	5	
14		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0011	.0039	.0117	4	
15		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0007	.0009	.0003	3	
16		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0006	2	
17		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	1	
18		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	0	
		$n = 10$																					
$x$	$p$	.8262	.6812	.5606	.4604	.3774	.3086	.2519	.2051	.1666	.1341	.0456	.0313	.0144	.0042	.0011	.0005	.0003	.0001	.0000	.0000	19	
1		.1586	.2642	.3204	.3645	.3774	.3743	.3602	.3389	.3131	.2852	.2529	.1189	.0685	.0268	.0093	.0043	.0029	.0008	.0002	.0000	18	
2		.0144	.0485	.0917	.1367	.1817	.2150	.2440	.2652	.2781	.2852	.2428	.2141	.1540	.0803	.0358	.0193	.0138	.0046	.0013	.0003	17	
3		.0008	.0056	.0181	.0323	.0533	.0778	.1041	.1301	.1562	.1796	.2428	.2426	.2182	.1517	.0869	.0546	.0422	.0175	.0062	.0018	16	
4		.0000	.0005	.0020	.0054	.0112	.0199	.0313	.0455	.0618	.0798	.1214	.1941	.2182	.2023	.1491	.1093	.0909	.0467	.0203	.0074	15	
5		.0000	.0000	.0002	.0007	.0018	.0038	.0071	.0119	.0183	.0266	.0507	.1165	.1636	.2023	.1916	.1639	.1468	.0933	.0497	.0222	14	
6		.0000	.0000	.0000	.0001	.0002	.0008	.0012	.0024	.0042	.0069	.0374	.0544	.0955	.1514	.1916	.1912	.1844	.1451	.0949	.0518	13	
7		.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0004	.0008	.0014	.0122	.0202	.0443	.0924	.1526	.1776	.1844	.1287	.0843	.0561	12	
8		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0002	.0032	.0061	.0166	.0487	.0981	.1332	.1489	.1192	.0771	.0442	11	
9		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0007	.0015	.0051	.0198	.0514	.0814	.0980	.0864	.0514	.0262	10	
10		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0003	.0013	.0066	.0220	.0407	.0528	.0976	.1449	.1762	9	
11		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0003	.0018	.0077	.0166	.0233	.0532	.0970	.1442	8	
12		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0004	.0022	.0055	.0083	.0237	.0529	.0961	7	
13		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0005	.0015	.0024	.0085	.0233	.0518	6	
14		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	.0006	.0024	.0082	.0222	5	
15		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0001	.0005	.0022	.0074	4	
16		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0005	.0018	3	
17		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0003	2	
18		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	1	
19		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	0	
		$n = 20$																					
$x$	$p$	.8179	.6878	.5438	.4420	.3685	.2901	.2342	.1887	.1516	.1216	.0888	.0261	.015	.0032	.0008	.0003	.0002	.0000	.0000	.0000	20	
1		.1652	.2725	.3384	.3883	.3774	.3703	.3526	.3282	.3000	.2702	.2368	.1043	.0576	.0213	.0068	.0030	.0020	.0005	.0001	.0000	19	
2		.0169	.0528	.0988	.1458	.1887	.2248	.2521	.2711	.2818	.2852	.2793	.1982	.1304	.0669	.0278	.0143	.0100	.0031	.0008	.0002	18	
3		.0010	.0065	.0183	.0364	.0596	.0880	.1139	.1414	.1672	.1901	.2428	.2379	.2054	.1339	.0716	.0429	.0323	.0123	.0040	.0011	17	
4		.0000	.0006	.0024	.0065	.0133	.0233	.0364	.0523	.0703	.0898	.1821	.2072	.2182	.1897	.1304	.0911	.0738	.0350	.0139	.0046	16	
5		.0000	.0000	.0002	.0009	.0022	.0048	.0088	.0145	.0222	.0319	.1028	.1294	.1746	.2023	.1789	.1407	.1272	.0746	.0365	.0148	15	
6		.0000	.0000	.0000	.0001	.0003	.0008	.0017	.0032	.0055	.0089	.0454	.0641	.1091	.1686	.1956	.1823	.1712	.1264	.0746	.0370	14	
7		.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0005	.0000	.0020	.0150	.0259	.0545	.1124	.1643	.1821	.1844	.1550	.1221	.0730	13	
8		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0002	.0004	.0046	.0084	.0222	.0609	.1144	.1480	.1614	.1797	.1623	.1201	12	
9		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0011	.0022	.0074	.0211	.0654	.0981	.1156	.1597	.1771	.1602	11	
10		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0002	.0005	.0020	.0099	.0308	.0544	.0686	.1171	.1593	.1762	10	
11		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0005	.0030	.0120	.0241	.0336	.0710	.1185	.1607	9	
12		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0001	.0008	.0039	.0092	.0136	.0355	.0727	.1201	8	
13		.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000	.0000												



*The binomial distribution: cumulative probabilities*

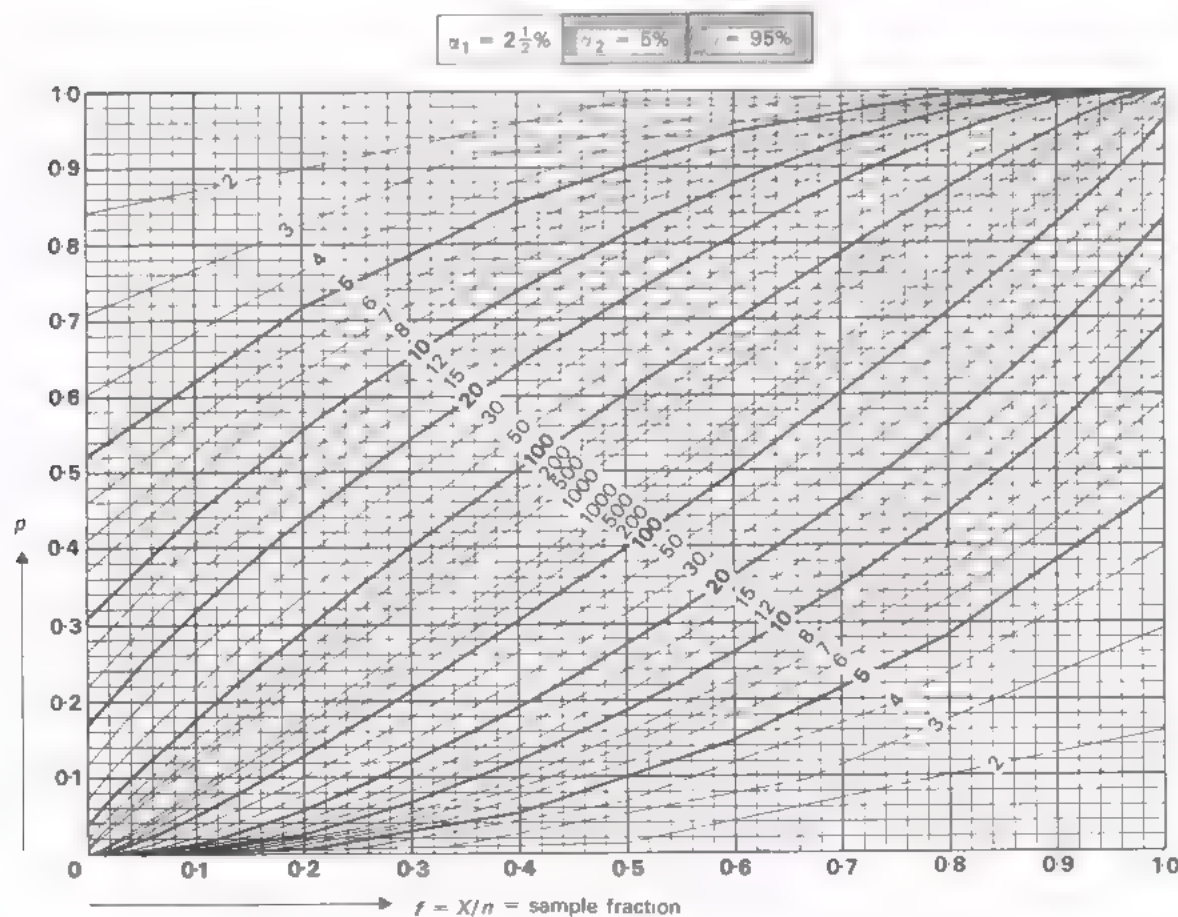
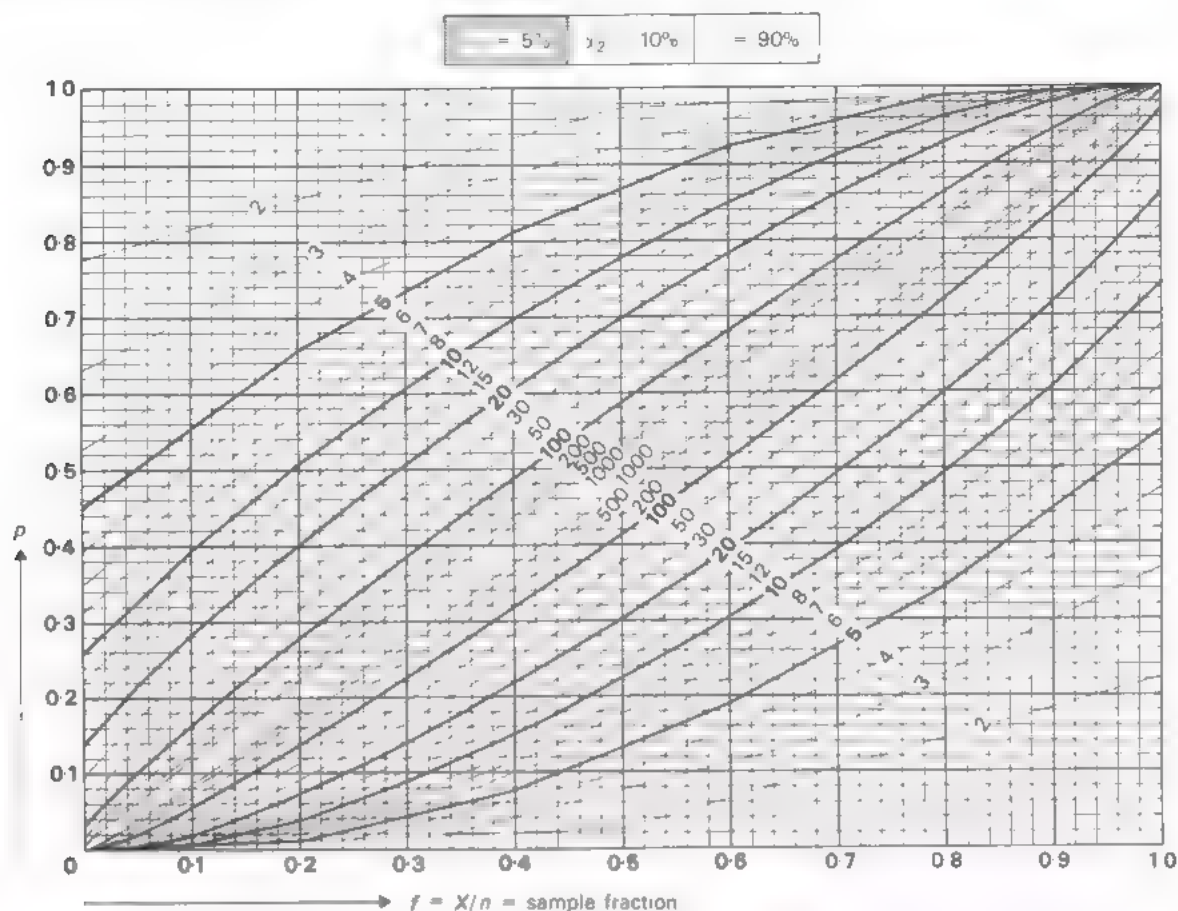
[illegible]

region appropriate for  $H_1: p \neq p_0$  is comprised of both of these one-sided regions. The 'curves' are in fact drawn as straight lines joining points corresponding to all  $n+1$  possible values of  $f$  (this is seen most clearly for small  $n$ ). Use of values of  $f_1$  and  $f_2$  which are in fact not realizable values of  $f$  result in conservative critical regions, i.e. actual  $\alpha_1$  or  $\alpha_2$  values which are less than the nominal values.

EXAMPLES: With eight successes out of twenty, i.e.  $n = 20$ ,  $X = 8$  and  $f = 8/20 \sim 0.4$ , the  $\gamma = 95\%$  confidence interval for  $p$  is  $(0.19 \ 0.64)$ , using the second chart on

page 12. Using the same chart, suppose we wish to test  $H_0: p = 0.6$ , again with  $n = 20$ . We read off  $f_1 = 0.36$  and  $f_2 = 0.83$ . So  $f \leq 0.36$  (i.e.  $X \leq 7$ ) is the  $\alpha_1^L = 2\frac{1}{2}\%$  critical region appropriate for  $H_1: p < 0.6$ ,  $f \geq 0.83$  (i.e.  $X \geq 17$ ) is the  $\alpha_1^R = 2\frac{1}{2}\%$  critical region appropriate for  $H_1: p > 0.6$ , and these two regions combined constitute the  $\alpha_2 = 5\%$  critical region appropriate for  $H_1: p \neq 0.6$ .  $\alpha_1^L$  and  $\alpha_1^R$  denote significance levels for the one-sided tests where  $H_1$  says that  $p$  is to the Left or Right respectively of  $p_0$ . The true significance levels here are in all cases slightly less than the nominal figures of  $2\frac{1}{2}\%$  or  $5\%$ .

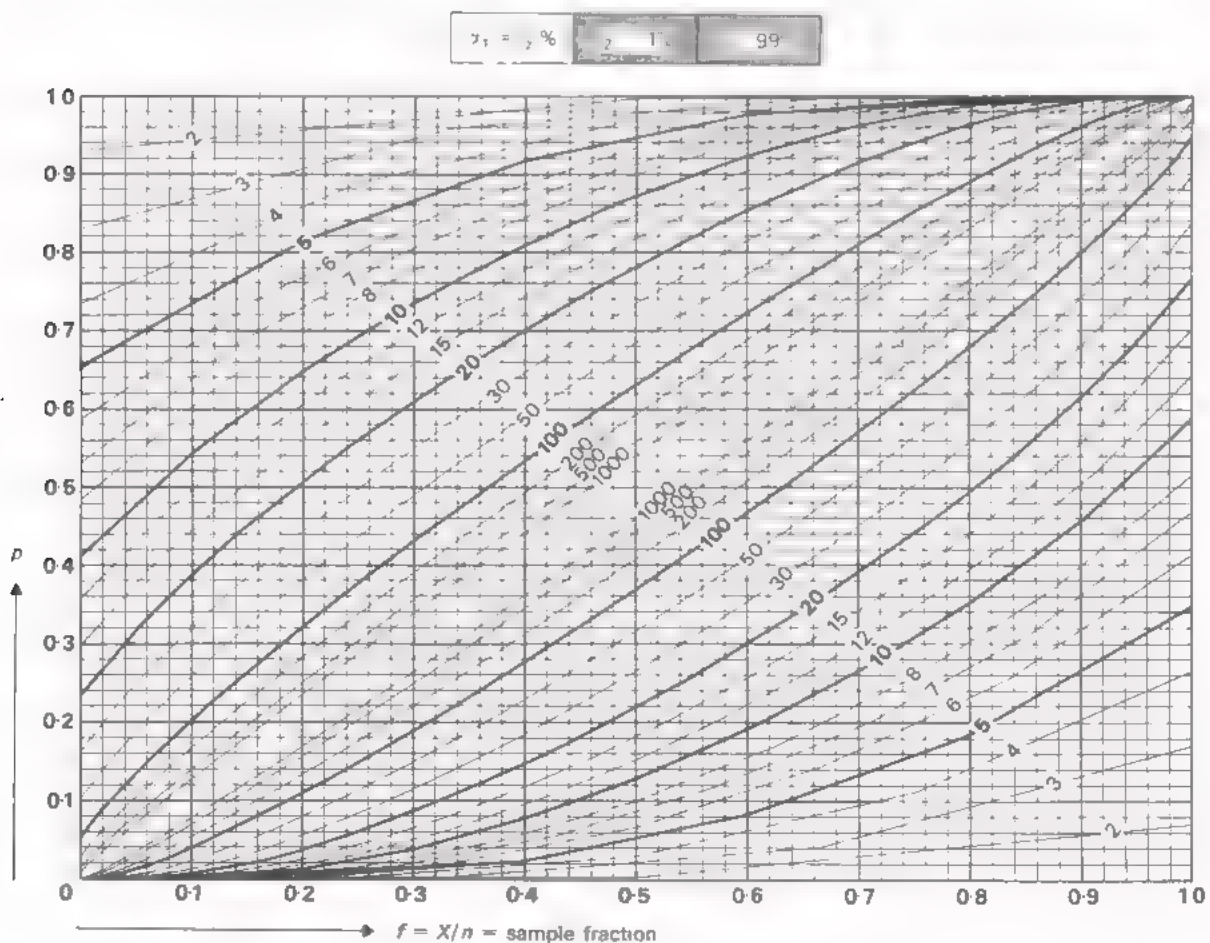
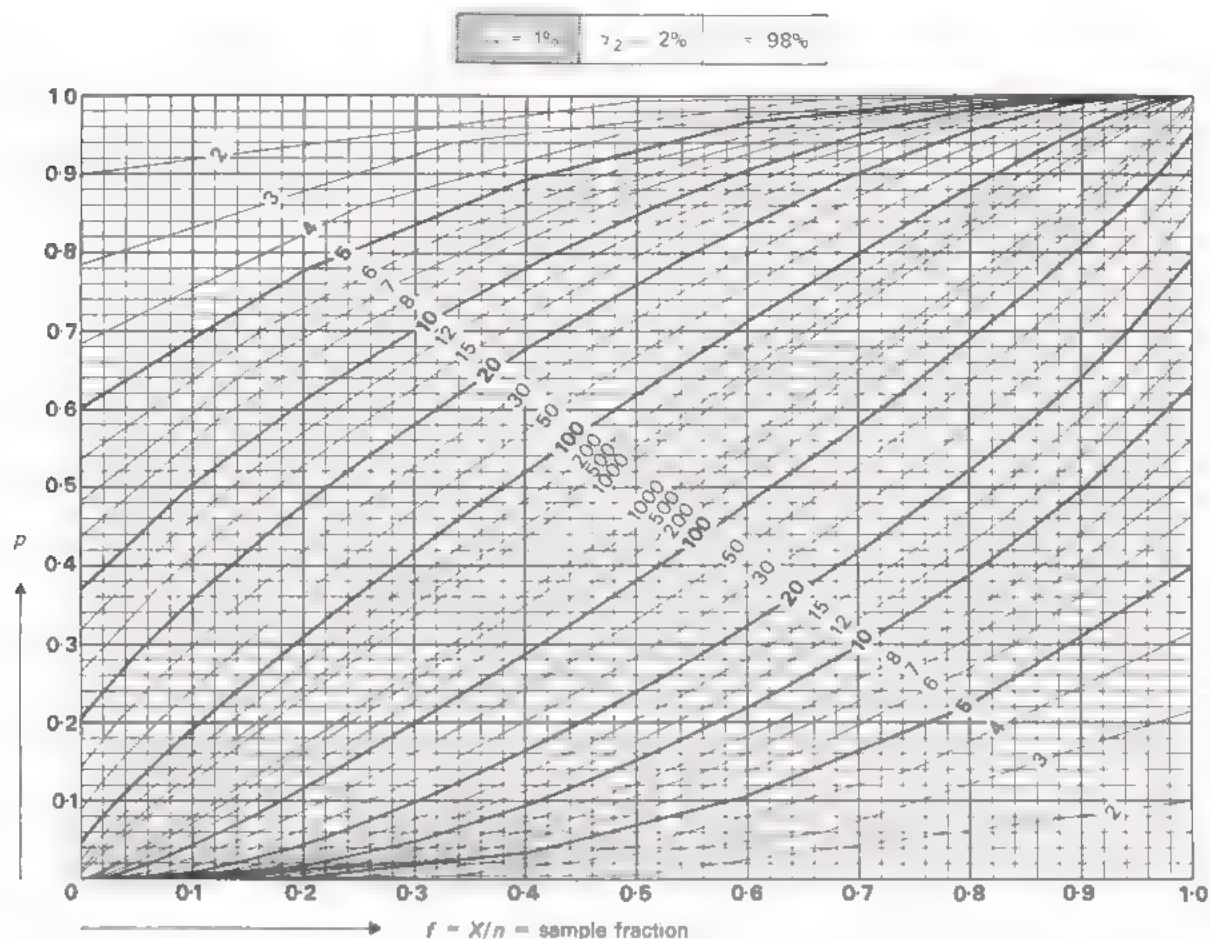
# Charts giving confidence intervals for $p$ and critical values for the sample fraction



For description, see pages 10 and 11.



Charts giving confidence intervals for  $p$  and critical values for the sample fraction



For description, see pages 10 and 11.

# The Poisson distribution: individual probabilities

$$\text{Prob}(X=x) = e^{-\mu} \cdot \frac{\mu^x}{x!} \quad (x=0, 1, 2, \dots)$$

		Prob (X = x)																			
		0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09	0.10	0.12	0.14	0.16	0.18	0.20	0.25	0.30	0.35		
0	0	9900	9802	9704	9608	9512	9418	9324	9231	9139	9048	8869	8694	8521	8353	8187	7788	7408	7047	0	0
1	1	0099	0196	0291	0384	0476	0565	0653	0738	0823	0905	1064	1217	1363	1503	1637	1947	2222	2466	1	1
2	2	0000	0002	0004	0008	0012	0017	0023	0030	0037	0045	0064	0085	0109	0135	0164	0243	0333	0432	2	2
3	3	0000	0000	0000	0000	0000	0000	0001	0001	0001	0002	0003	0004	0006	0008	0011	0020	0033	0050	3	3
4	4	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0003	0004	4	4
5	5	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	5	5
		0.40	0.45	0.50	0.55	0.60	0.65	0.70	0.75	0.80	0.85	0.90	0.95	1.00	1.10	1.20	1.30	1.40	1.50		
0	0	6703	6376	6065	5769	5488	5220	4966	4724	4493	4274	4066	3867	3679	3329	3012	2725	2466	2231	0	0
1	1	2681	2869	3033	3173	3293	3393	3476	3543	3595	3633	3659	3674	3679	3662	3614	3543	3452	3347	1	1
2	2	0536	0646	0758	0873	0988	1103	1217	1329	1438	1544	1647	1745	1839	2014	2169	2303	2417	2510	2	2
3	3	0072	0097	0126	0160	0198	0239	0284	0332	0383	0437	0494	0553	0613	0738	0867	0998	1128	1255	3	3
4	4	0007	0011	0016	0022	0030	0039	0050	0062	0077	0093	0111	0131	0153	0203	0260	0324	0395	0471	4	4
5	5	0001	0001	0002	0002	0004	0005	0007	0009	0012	0016	0020	0025	0031	0045	0062	0084	0111	0141	5	5
6	6	0000	0000	0000	0000	0000	0001	0001	0001	0002	0002	0003	0004	0005	0008	0012	0018	0026	0035	6	6
7	7	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0001	0002	0003	0005	0008	7	7
8	8	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	8	8
9	9	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	9	9
		1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	3.10	3.20	3.30		
0	0	20.9	1827	653	496	363	225	1108	1063	0907	0821	0743	0672	0608	0550	0498	0450	0408	0369	0	0
1	1	3230	3106	2975	2842	2707	2572	2438	2306	2177	2052	1931	1815	1703	1586	1464	1397	1304	1217	1	1
2	2	2584	2640	2678	2700	2707	2700	2681	2652	2613	2565	2510	2450	2384	2314	2240	2165	2087	2008	2	2
3	3	1378	1496	1607	1710	1804	1880	1968	2033	2090	2138	2176	2205	2225	2237	2240	2237	2226	2209	3	3
4	4	0551	0636	0723	0812	0902	0992	1082	1169	1254	1336	1414	1488	1557	1622	1680	1733	1781	1823	4	4
5	5	0176	0216	0260	0309	0361	0417	0476	0538	0602	0668	0735	0804	0872	0940	1008	1075	1140	1203	5	5
6	6	0047	0061	0078	0098	0120	0146	0174	0206	0241	0278	0319	0362	0407	0455	0504	0555	0608	0662	6	6
7	7	0011	0015	0020	0027	0034	0044	0055	0068	0083	0099	0118	0139	0163	0188	0216	0246	0278	0312	7	7
8	8	0002	0003	0005	0006	0009	0011	0015	0019	0025	0031	0038	0047	0057	0068	0081	0095	0111	0128	8	8
9	9	0000	0001	0001	0001	0002	0003	0004	0005	0007	0009	0011	0014	0018	0022	0027	0033	0040	0047	9	9
10	10	0000	0000	0000	0000	0000	0001	0001	0001	0002	0002	0003	0004	0005	0006	0008	0010	0013	0016	10	10
11	11	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0001	0002	0002	0003	0004	0005	11	11
12	12	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0001	0001	12	12
13	13	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	13	13
		3.40	3.50	3.60	3.70	3.80	3.90	4.00	4.10	4.20	4.30	4.40	4.50	4.60	4.70	4.80	4.90	5.00	5.10		
0	0	0334	0302	0273	0247	0224	0202	0183	0166	0150	0136	0123	0111	0101	0091	0082	0074	0067	0061	0	0
1	1	1135	1057	0984	0915	0850	0789	0733	0682	0630	0583	0540	0500	0462	0427	0395	0365	0337	0311	1	1
2	2	929	1850	1771	692	1615	1539	1465	1393	1323	1254	1188	1125	1063	1005	0948	0894	0842	0793	2	2
3	3	2186	2158	2125	2087	2046	2001	1954	1904	1852	1798	1743	1687	1631	1574	1517	1460	1404	1348	3	3
4	4	1658	1688	1912	1931	1944	1951	1954	1951	1944	1933	1917	1898	1875	1849	1820	1789	1755	1719	4	4
5	5	1264	1322	1377	1429	1477	1522	1563	1600	1633	1662	1687	1708	1725	1738	1747	1753	1755	1753	5	5
6	6	0716	0771	0826	0881	0936	0989	1042	1093	1143	1191	1237	1281	1323	1362	1398	1432	1462	1490	6	6
7	7	0348	0385	0425	0466	0508	0551	0595	0640	0686	0732	0778	0824	0869	0914	0960	1002	1044	1086	7	7
8	8	0148	0169	0191	0215	0241	0269	0298	0328	0360	0393	0428	0463	0500	0537	0575	0614	0653	0692	8	8
9	9	0056	0066	0076	0089	0102	0116	0132	0150	0168	0188	0209	0232	0256	0281	0307	0334	0363	0392	9	9
10	10	0019	0023	0028	0033	0039	0045	0053	0061	0071	0081	0092	0104	0118	0132	0147	0164	0181	0200	10	10
11	11	0006	0007	0009	0011	0013	0016	0019	0023	0027	0032	0037	0043	0049	0056	0064	0073	0082	0093	11	11
12	12	0002	0002	0003	0003	0004	0005	0006	0008	0009	0011	0013	0016	0019	0022	0026	0030	0034	0039	12	12
13	13	0000	0001	0001	0001	0001	0002	0002	0002	0003	0004	0005	0006	0007	0008	0009	0011	0013	0015	13	13
14	14	0000	0000	0000	0000	0000	0000	0001	0001	0001	0001	0001	0002	0002	0003	0003	0004	0005	0006	14	14
15	15	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0001	0001	0001	0002	0002	15	15
16	16	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	16	16
17	17	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	17	17

Prob (X = x)

The main uses of the Poisson distribution are as an approximation to binomial distributions having large  $n$  and small  $p$  (for notation see page 4) and as a description of the occurrence of random events over time (or other continua). Individual probabilities are given on pages 14-16 for a wide range of values of the mean  $\mu$ , and cumulative probabilities are obtained from the Poisson probability chart on page 17

**EXAMPLES** A production process is supposed to have a 1% rate of defectives. In a random sample of size eighty, what is the probability of there being (a) exactly two defectives, and (b) at least two defectives? The number  $X$  of defectives has a binomial distribution with  $n=80$  and  $p=0.01$ , its mean  $\mu$  is  $np=80 \times 0.01=0.8$ . This distribution is well approximated by the Poisson distribution having the same mean,  $\mu=0.8$ . So immediately we find (a)  $\text{Prob}(X=2)=0.1438$ . For (b)  $\text{Prob}(X \geq 2)$  we can

use the chart on page 17 directly. However this probability can also be found by noting that  $\text{Prob}(X \geq 2) = 1 - \text{Prob}(X \leq 1) = 1 - \{\text{Prob}(X=0) + \text{Prob}(X=1)\} = 1 - \{0.4993 + 0.3595\} = 0.1912$ , using the above table.

A binomial distribution with large  $n$  and a  $p$ -value close to 1 may also be dealt with by means of a Poisson approximation if the problem is re-expressed in terms of a small  $p$ -value. For example if a treatment has a 90% ( $p=0.9$ ) success-rate, what is the probability that exactly 95 out of 100 treated patients recover? This is the same as asking what is the probability that exactly 5 patients out of 100 fail to recover when the failure-rate is 10% or 0.1. That is we want  $\text{Prob}(X=5)$  in the binomial distribution with  $n=100$  and  $p=0.1$  which can be approximated by the Poisson distribution with mean  $\mu=np=100 \times 0.1=10.0$ . From page 15, this probability is found to be 0.0378



$\text{Prob}(X = x)$ 

N	5.20 5.30 5.40			5.50 5.60 5.70			5.80 5.90 6.00			6.10 6.20 6.30			6.40 6.50 6.60			6.70 6.80 6.90		
0	0055	0050	0045	0041	0037	0033	0030	0027	0025	0022	0020	0018	0017	0015	0014	0012	0011	0010
1	0287	0265	0244	0225	0207	0191	0176	0162	0149	0137	0126	0116	0106	0098	0090	0082	0076	0070
2	0466	0401	0359	0318	0280	0244	0209	0177	0146	0117	0090	0064	0040	0015	0006	0006	0008	0004
3	0693	0619	0566	0513	0460	0413	0368	0323	0282	0240	0200	0165	0126	0088	0052	0017	0004	0002
4	0918	0827	0764	0701	0638	0581	0528	0473	0423	0374	0326	0283	0236	0190	0150	0104	0069	0036
5	1148	1040	0966	0891	0817	0748	0683	0620	0560	0500	0444	0391	0340	0290	0242	0191	0146	0104
6	1375	1250	1166	1081	1000	0924	0850	0780	0712	0644	0578	0515	0454	0394	0336	0274	0216	0162
7	1598	1455	1362	1269	1180	1097	1016	0937	0859	0781	0704	0630	0556	0482	0412	0336	0264	0196
8	1818	1657	1555	1454	1356	1263	1172	1083	0995	0908	0822	0739	0656	0572	0492	0406	0322	0240
9	2035	1855	1744	1634	1526	1423	1326	1230	1135	1041	0948	0858	0768	0678	0590	0500	0412	0326
10	2250	2050	1930	1811	1694	1581	1472	1366	1262	1160	1060	0962	0866	0772	0680	0586	0494	0404
11	2465	2245	2110	1981	1856	1735	1616	1500	1386	1274	1164	1056	0950	0846	0744	0642	0542	0444
12	2680	2435	2280	2141	2007	1877	1748	1622	1500	1382	1266	1152	1040	0930	0822	0716	0612	0510
13	2895	2615	2440	2301	2158	2019	1882	1746	1614	1486	1360	1246	1134	1024	0916	0808	0702	0598
14	3110	2795	2590	2441	2289	2142	2000	1860	1724	1586	1458	1334	1214	1096	0980	0864	0750	0638
15	3325	2975	2740	2581	2420	2263	2112	1962	1816	1668	1522	1380	1242	1106	0992	0876	0762	0650
16	3540	3155	2890	2721	2550	2383	2222	2062	1906	1748	1594	1444	1296	1152	1040	0924	0810	0698
17	3755	3335	3040	2861	2680	2503	2332	2162	2000	1842	1680	1524	1366	1214	1100	0984	0870	0758
18	3970	3515	3190	2991	2800	2613	2432	2262	2100	1944	1782	1626	1468	1316	1200	1084	0970	0858
19	4185	3695	3340	3131	2930	2733	2552	2382	2220	2064	1902	1746	1588	1436	1320	1204	1090	0978
20	4400	3875	3490	3261	3050	2853	2672	2502	2340	2184	2022	1866	1708	1556	1440	1324	1210	1098

$\mu$	$\pi$	7.00	7.10	7.20	7.30	7.40	7.50	7.60	7.70	7.80	7.90	8.00	8.10	8.20	8.30	8.40	8.50	8.60	8.70	8.80
0		0009	0008	0007	0007	0006	0006	0005	0005	0004	0004	0003	0003	0003	0003	0002	0002	0002	0002	0002
1		0004	0009	0054	0049	0045	0041	0038	0035	0032	0029	0027	0025	0023	0021	0019	0017	0016	0014	0013
2		0223	0208	0194	0180	0167	0156	0145	0134	0125	0116	0107	0100	0092	0086	0079	0074	0068	0063	0058
3		0521	0492	0464	0438	0413	0389	0366	0345	0324	0305	0286	0269	0252	0237	0222	0208	0193	0179	0165
4		0812	0874	0836	0799	0764	0729	0696	0663	0632	0602	0573	0544	0517	0489	0466	0443	0420	0398	0376
5		1277	1241	1204	1167	1130	1094	1057	1022	0986	0951	0916	0882	0849	0816	0784	0752	0722	0692	0662
6		1480	1468	1445	1420	1394	1367	1339	1311	1282	1252	1221	1191	1160	1128	1097	1066	1034	1004	973
7		1480	1489	1486	1481	1474	1465	1454	1442	1428	1413	1396	1378	1358	1338	1317	1294	1271	1247	1224
8		1304	1321	1337	1351	1363	1373	1381	1388	1392	1395	1396	1395	1392	1388	1382	1376	1368	1356	1342
9		1074	1042	1010	1006	1021	1044	1067	1087	1107	1124	1141	1156	1169	1180	1189	1199	1206	1211	1215
10		0710	0740	0770	0800	0820	0858	0887	0914	0941	0967	0993	1017	1040	1063	1084	1104	1123	1140	1156
11		0452	0478	0504	0531	0558	0585	0613	0640	0667	0695	0722	0749	0776	0802	0828	0853	0878	0902	0926
12		0263	0283	0303	0321	0344	0366	0388	0411	0434	0457	0481	0505	0530	0555	0579	0604	0629	0654	0678
13		0142	0154	0168	0181	0196	0211	0227	0243	0260	0278	0296	0315	0334	0354	0374	0395	0416	0438	0460
14		0071	0078	0086	0095	0104	0113	0123	0134	0145	0157	0169	0182	0196	0210	0225	0240	0256	0272	0287
15		0033	0037	0041	0046	0051	0057	0062	0069	0075	0083	0090	0098	0107	0116	0126	0136	0147	0158	0168
16		0014	0016	0019	0021	0024	0026	0030	0033	0037	0041	0045	0050	0055	0060	0066	0072	0079	0086	0093
17		0006	0007	0008	0009	0010	0012	0013	0015	0017	0019	0021	0024	0026	0029	0033	0036	0040	0044	0048
18		0002	0003	0003	0004	0004	0005	0006	0006	0007	0008	0009	0011	0012	0014	0015	0017	0019	0021	0023
19		0001	0001	0001	0001	0002	0002	0002	0003	0003	0003	0004	0005	0005	0006	0007	0008	0009	0010	0011
20		0000	0000	0000	0001	0001	0001	0001	0001	0001	0001	0002	0002	0002	0003	0003	0003	0004	0004	0004
21		0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0001	0001	0001	0001	0002	0002	0002
22		0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0001
23		0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000

A	8.00	8.90	9.00	9.10	9.20	9.30	9.40	9.50	9.60	9.70	9.80	9.90	10.00	10.50	11.00	11.50	12.00	12.65	B
0	0002	0001	0001	0001	0001	0000	0001	0001	0001	0000	0001	0001	0000	0000	0000	0000	0000	0000	0
1	0013	0012	0011	0010	0009	0009	0008	0007	0007	0006	0005	0005	0005	0005	0003	0002	0001	0001	1
2	0058	0054	0050	0046	0043	0040	0037	0034	0033	0029	0027	0025	0023	0015	0010	0007	0004	0001	2
3	0171	0160	0150	0140	0131	0123	0115	0107	0100	0093	0087	0081	0076	0063	0037	0026	0018	0017	3
4	0377	0357	0337	0319	0302	0285	0269	0254	0240	0226	0213	0201	0189	0139	0102	0094	0053	0036	4
5	0653	0635	0607	0581	0555	0530	0506	0483	0460	0439	0418	0398	0378	0293	0224	0170	0127	0095	5
6	0972	0941	0911	0881	0851	0822	0793	0764	0736	0709	0682	0656	0631	0513	0411	0325	0255	0197	6
7	1222	1192	1162	1135	1108	1081	1054	1027	1000	0982	0956	0928	0901	0769	0646	0535	0437	0363	7
8	1344	1321	1300	1278	1256	1235	1213	1192	1170	1148	1126	1109	1088	0989	0888	0789	0655	0551	8
9	1315	1277	1240	1217	1195	1173	1150	1128	1106	1084	1062	1040	1018	0920	0819	0720	0586	0482	9
10	1157	1122	1086	1062	1040	1018	1000	976	952	928	904	880	856	0748	0647	0548	0424	0320	10
11	0925	0908	0890	0871	0852	0833	0814	0795	0776	0757	0738	0719	0700	0602	0501	0402	0278	0174	11
12	0679	0703	0728	0752	0776	0799	0822	0844	0866	0888	0908	0928	0948	0832	0716	0601	0477	0373	12
13	0459	0481	0504	0526	0549	0572	0594	0617	0640	0662	0685	0707	0729	0614	0500	0376	0272	0168	13
14	0289	0306	0324	0342	0361	0380	0399	0418	0437	0459	0479	0500	0521	0406	0292	0168	0074	0072	14
15	0169	0182	0194	0208	0221	0235	0250	0265	0281	0297	0313	0330	0347	0348	0334	0260	0174	0090	15
16	0093	0101	0109	0118	0127	0137	0147	0157	0168	0180	0192	0204	0217	0227	0237	0163	0078	0033	16
17	0048	0053	0058	0063	0069	0075	0081	0088	0095	0103	0111	0119	0128	0137	0147	0073	0033	0046	17
18	0024	0026	0029	0032	0035	0039	0042	0046	0051	0055	0060	0065	0071	0104	0145	0065	0053	0073	18
19	0011	0012	0014	0015	0017	0019	0021	0023	0026	0028	0031	0034	0037	0057	0084	0049	0031	0215	19
20	0006	0005	0006	0007	0008	0009	0010	0011	0012	0014	0015	0017	0019	0030	0046	0068	0097	0133	20
21	0002	0002	0003	0003	0003	0004	0004	0005	0006	0006	0007	0008	0009	0015	0024	0027	0055	0079	21
22	0001	0001	0001	0001	0001	0002	0002	0002	0002	0003	0003	0004	0004	0007	0012	0020	0030	0045	22
23	0000	0000	0000	0000	0001	0001	0001	0001	0001	0001	0001	0002	0002	0003	0006	0010	0016	0024	23
24	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0001	0001	0003	0005	0008	0013	24
25	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	0002	0004	0006	25
26	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0002	0003	26
27	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	0001	27
28	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0001	28
29	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	0000	29

Prob ( $X = x$ )

# The Poisson distribution: individual probabilities

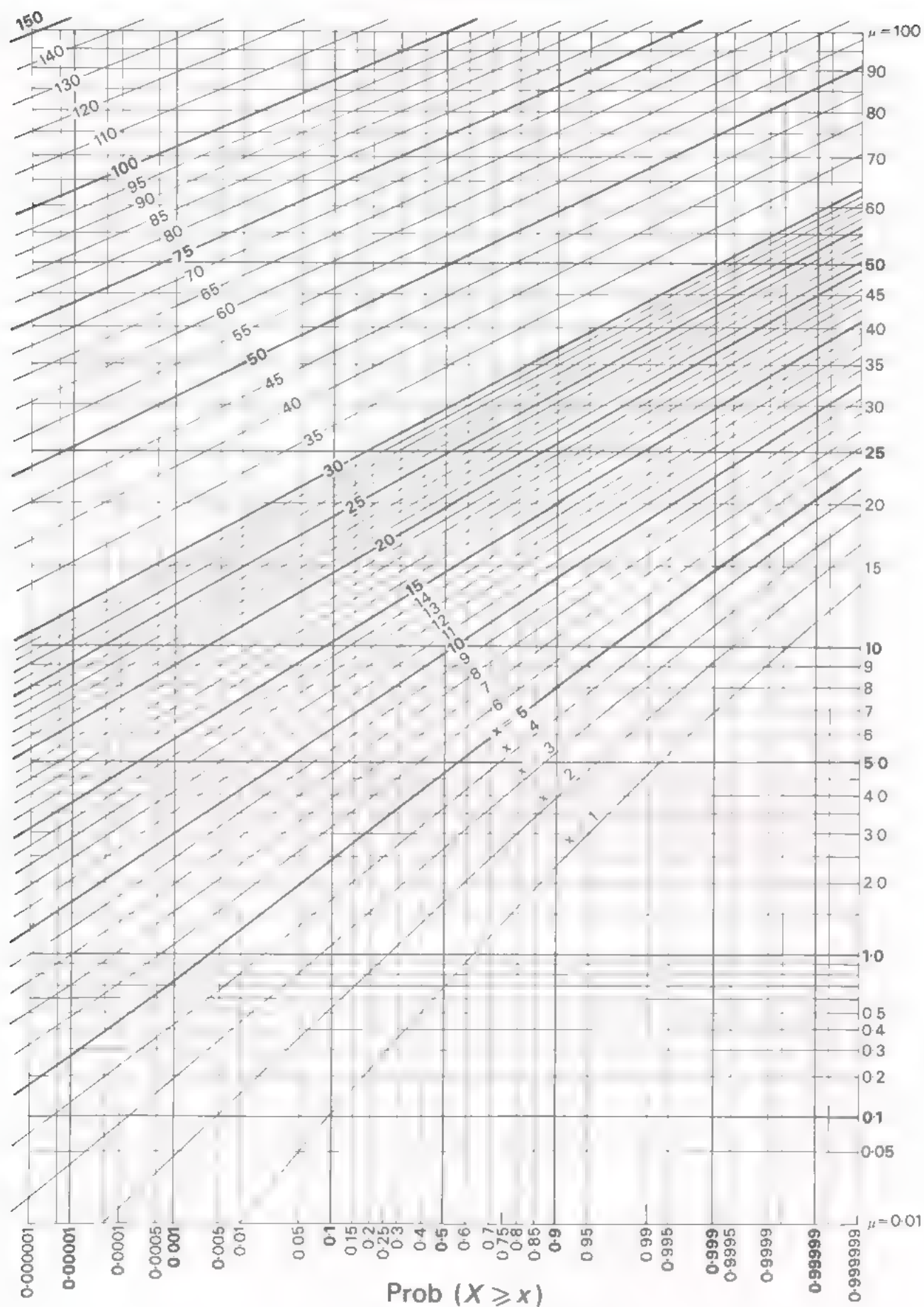
		Prob (X = x)																				
$\mu$	$x$	13.00	13.50	14.00	14.50	15.00	16.00	17.00	18.00	19.00	20.00	21.00	22.00	23.00	24.00	25.00	30.00	40.00	50.00	$\mu$	$x$	
0	0	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0	0	
1	1	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	1	1	
2	2	0.002	0.007	0.021	0.054	0.100	0.160	0.233	0.311	0.396	0.480	0.563	0.645	0.726	0.805	0.882	0.957	0.988	0.998	2	2	
3	3	0.008	0.026	0.067	0.135	0.228	0.340	0.464	0.594	0.733	0.874	1.018	1.166	1.318	1.474	1.634	1.798	1.966	2.138	3	3	
4	4	0.027	0.079	0.173	0.339	0.549	0.796	1.074	1.387	1.728	2.091	2.470	2.861	3.261	3.668	4.081	4.499	4.921	5.347	4	4	
5	5	0.070	0.191	0.403	0.727	1.110	1.546	2.029	2.554	3.116	3.711	4.336	4.988	5.664	6.362	7.081	7.811	8.551	9.300	5	5	
6	6	0.152	0.415	0.887	1.565	2.448	3.526	4.799	6.166	7.626	9.177	10.818	12.539	14.331	16.193	18.124	20.124	22.193	24.330	6	6	
7	7	0.28	0.722	1.374	2.335	3.604	5.180	6.962	8.950	11.143	13.540	16.141	18.945	21.952	25.161	28.472	31.884	35.397	38.911	7	7	
8	8	0.457	1.035	1.904	3.244	5.094	7.464	10.354	13.764	17.694	22.144	27.114	32.604	38.614	45.144	52.194	59.764	67.854	76.464	8	8	
9	9	0.661	1.563	2.873	4.894	7.594	10.964	14.994	19.694	24.994	30.814	37.164	44.054	51.484	59.454	67.964	77.014	86.604	96.734	9	9	
10	10	0.859	2.060	3.663	5.771	8.486	12.341	17.230	23.050	29.790	37.440	46.000	55.560	66.120	77.680	90.240	103.800	118.360	133.920	10	10	
11	11	1.05	2.832	4.844	7.753	11.263	16.196	22.356	29.746	38.466	48.606	59.246	70.486	83.326	97.766	113.806	131.446	150.686	171.526	11	11	
12	12	1.099	3.049	5.384	8.910	13.289	19.461	27.159	36.386	47.144	59.534	73.644	89.474	107.024	126.294	147.294	169.924	194.184	219.984	12	12	
13	13	1.099	3.049	5.384	8.910	13.289	19.461	27.159	36.386	47.144	59.534	73.644	89.474	107.024	126.294	147.294	169.924	194.184	219.984	13	13	
14	14	1.021	2.850	5.060	8.561	12.924	19.330	27.024	36.250	47.000	59.390	73.500	89.430	107.000	126.270	147.270	169.900	194.160	219.960	14	14	
15	15	0.885	2.495	4.989	8.518	12.942	19.366	27.060	36.286	47.030	59.420	73.530	89.460	107.030	126.300	147.300	169.930	194.190	219.990	15	15	
16	16	0.719	2.088	4.386	7.920	12.300	18.680	26.110	35.590	47.120	59.610	73.720	89.650	107.200	126.470	147.470	169.970	194.230	219.970	16	16	
17	17	0.550	1.633	3.713	7.085	11.447	17.834	25.260	34.740	46.270	59.760	73.870	89.800	107.350	126.620	147.620	169.920	194.280	219.920	17	17	
18	18	0.387	1.175	2.654	5.032	8.708	13.830	20.900	30.980	43.110	57.200	73.290	91.380	111.470	133.560	157.650	183.740	211.830	241.920	18	18	
19	19	0.272	0.837	1.809	3.483	6.557	11.689	18.761	28.833	40.905	56.977	75.049	95.121	117.193	141.265	167.337	195.409	225.481	257.553	19	19	
20	20	0.177	0.528	1.286	2.350	4.418	8.559	14.640	23.722	35.804	51.886	71.968	96.050	124.132	155.214	189.296	227.378	268.460	312.542	20	20	
21	21	0.109	0.318	0.791	1.424	2.699	4.826	8.580	14.664	23.748	35.830	51.912	72.004	96.086	124.168	155.250	189.332	227.414	268.496	21	21	
22	22	0.065	0.190	0.421	0.758	1.204	2.110	3.633	6.060	9.678	14.700	22.782	35.864	51.946	72.038	96.120	124.202	155.284	189.366	22	22	
23	23	0.037	0.093	0.214	0.410	0.713	1.116	1.920	3.246	5.559	8.689	13.756	21.840	35.878	51.962	72.054	96.136	124.218	155.300	23	23	
24	24	0.020	0.030	0.074	0.161	0.303	0.514	0.826	1.328	2.242	3.857	6.581	10.743	17.944	29.120	44.282	67.438	100.594	145.750	24	24	
25	25	0.010	0.016	0.024	0.035	0.050	0.072	0.104	0.164	0.237	0.336	0.448	0.555	0.654	0.731	0.779	0.795	0.611	0.031	0.000	25	25
26	26	0.005	0.008	0.013	0.020	0.029	0.047	0.070	0.104	0.146	0.206	0.284	0.389	0.513	0.646	0.779	0.885	0.980	0.047	0.001	26	26
27	27	0.002	0.004	0.007	0.011	0.016	0.024	0.038	0.058	0.088	0.128	0.188	0.266	0.371	0.495	0.628	0.761	0.885	0.980	0.001	27	27
28	28	0.001	0.002	0.003	0.005	0.008	0.012	0.019	0.029	0.044	0.069	0.104	0.146	0.206	0.284	0.389	0.513	0.646	0.761	0.885	28	28
29	29	0.001	0.001	0.002	0.003	0.004	0.011	0.023	0.044	0.077	0.125	0.190	0.289	0.389	0.453	0.545	0.676	0.838	1.004	0.004	29	29
30	30	0.000	0.000	0.001	0.001	0.002	0.005	0.013	0.026	0.049	0.083	0.133	0.197	0.275	0.363	0.464	0.726	1.185	0.007	0.000	30	30
31	31	0.000	0.000	0.000	0.001	0.001	0.003	0.007	0.015	0.030	0.054	0.090	0.140	0.204	0.281	0.368	0.703	0.238	0.011	0.000	31	31
32	32	0.000	0.000	0.000	0.000	0.001	0.001	0.004	0.008	0.018	0.034	0.059	0.096	0.147	0.211	0.268	0.659	0.298	0.017	0.000	32	32
33	33	0.000	0.000	0.000	0.000	0.000	0.001	0.002	0.005	0.010	0.020	0.038	0.064	0.102	0.153	0.217	0.599	0.361	0.028	0.000	33	33
34	34	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.002	0.006	0.012	0.023	0.041	0.069	0.108	0.159	0.529	0.426	0.038	0.000	34	34
35	35	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.003	0.007	0.014	0.026	0.045	0.074	0.114	0.453	0.485	0.054	0.000	35	35
36	36	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.002	0.004	0.008	0.016	0.029	0.049	0.079	0.378	0.539	0.075	0.000	36	36
37	37	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.002	0.005	0.009	0.018	0.032	0.053	0.306	0.583	0.102	0.000	37	37
38	38	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.003	0.005	0.011	0.020	0.035	0.242	0.614	0.134	0.000	38	38
39	39	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.001	0.003	0.006	0.012	0.023	0.186	0.829	0.172	0.000	39	39
40	40	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.002	0.004	0.007	0.014	0.139	0.629	0.215	0.000	40	40
41	41	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.002	0.004	0.007	0.102	0.644	0.261	0.000	41	41
42	42	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.003	0.005	0.087	0.587	0.337	0.000	42	42
43	43	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.001	0.003	0.05	0.544	0.363	0.000	43	43
44	44	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.001	0.025	0.495	0.444	0.000	44	44
45	45	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.023	0.443	0.438	0.000	45	45
46	46	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.018	0.382	0.448	0.000	46	46
47	47	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.010	0.425	0.530	0.000	47	47
48	48	0.000	0.000	0.000	0.000	0.																

The Poisson probability chart on page 17 gives cumulative probabilities of the form  $\text{Prob}(X \geq x)$  where  $X$  has a Poisson distribution with mean  $\mu$  in the range  $0.01 \leq \mu \leq 100$ . To find such a probability, locate the appropriate value of  $\mu$  on the right-hand vertical axis, trace back along the horizontal to the line or curve labelled with the desired value of  $x$ , and read off the probability on the horizontal axis. The horizontal scale is designed to give most accuracy in the tails of the distribution, i.e. where the probabilities are close to 0 or 1, and the vertical scale has been devised to make the curves almost linear



# Poisson probability chart (cumulative probabilities)

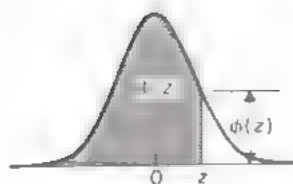
$$\text{Prob}(X \geq x) = \sum_{r=x}^{\infty} e^{-\mu} \cdot \frac{\mu^r}{r!}$$



For description, see page 16.

## Probabilities and ordinates in the normal distribution

$$\phi(z) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}z^2}; \quad \Phi(z) = \text{Prob}(Z \leq z) = \int_{-\infty}^z \phi(t) dt$$



$\theta(x)$	$x$	0	1	2	3	4	5	6	7	8	9
0.0°508	6.0	0.0°987	0°928	0°872	0°820	0°771	0°724	0°681	0°640	0°601	0°565
0.0°510	5.9	0.0°182	0°171	0°161	0°151	0°143	0°134	0°126	0°119	0°112	0°105
0.0°518	5.8	0.0°332	0°312	0°294	0°277	0°261	0°246	0°231	0°218	0°205	0°193
0.0°551	5.7	0.0°599	0°565	0°533	0°502	0°473	0°445	0°421	0°396	0°374	0°352
0.0°618	5.6	0.0°707	0°670	0°635	0°601	0°569	0°538	0°507	0°477	0°448	0°420
0.0°106	5.5	0.0°190	0°179	0°169	0°160	0°151	0°143	0°135	0°127	0°120	0°114
0.0°186	5.4	0.0°333	0°315	0°298	0°282	0°268	0°252	0°238	0°225	0°213	0°201
0.0°37	5.3	0.0°579	0°548	0°519	0°491	0°465	0°440	0°416	0°394	0°372	0°352
0.0°536	5.2	0.0°996	0°944	0°895	0°848	0°803	0°760	0°720	0°682	0°646	0°612
0.0°697	5.1	0.0°170	0°161	0°153	0°145	0°137	0°130	0°123	0°117	0°111	0°106
0.0°149	5.0	0.0°287	0°272	0°258	0°245	0°233	0°221	0°210	0°199	0°189	0°179
0.0°244	4.9	0.0°479	0°466	0°453	0°441	0°431	0°421	0°412	0°403	0°394	0°385
0.0°396	4.8	0.0°793	0°785	0°778	0°771	0°764	0°757	0°750	0°743	0°736	0°729
0.0°637	4.7	0.0°130	0°124	0°118	0°112	0°107	0°102	0°968	0°921	0°878	0°834
0.0°101	4.6	0.0°211	0°201	0°192	0°183	0°174	0°166	0°158	0°151	0°143	0°137
0.0°160	4.5	0.0°340	0°324	0°308	0°295	0°281	0°268	0°256	0°244	0°232	0°222
0.0°249	4.4	0.0°541	0°517	0°494	0°471	0°450	0°429	0°410	0°391	0°373	0°356
0.0°385	4.3	0.0°854	0°816	0°780	0°748	0°712	0°681	0°650	0°621	0°593	0°567
0.0°589	4.2	0.0°133	0°128	0°122	0°117	0°112	0°107	0°102	0°977	0°934	0°893
0.0°893	4.1	0.0°207	0°196	0°189	0°181	0°174	0°168	0°160	0°152	0°146	0°139
0.0°134	4.0	0.0°317	0°304	0°291	0°279	0°267	0°256	0°245	0°235	0°225	0°216
0.0°189	3.9	0.0°481	0°461	0°443	0°426	0°407	0°391	0°375	0°359	0°345	0°330
0.0°292	3.8	0.0°723	0°695	0°667	0°641	0°615	0°591	0°567	0°544	0°522	0°501
0.0°425	3.7	0.0°108	0°104	0°996	0°957	0°920	0°884	0°850	0°816	0°784	0°753
0.0°612	3.6	0.0°158	0°153	0°147	0°142	0°136	0°131	0°126	0°121	0°117	0°112
0.0°873	3.5	0.0°233	0°224	0°216	0°208	0°200	0°193	0°185	0°178	0°172	0°165
0.0°123	3.4	0.0°337	0°325	0°313	0°302	0°291	0°280	0°270	0°260	0°251	0°242
0.0°172	3.3	0.0°483	0°466	0°450	0°434	0°419	0°404	0°390	0°376	0°362	0°349
0.0°238	3.2	0.0°687	0°664	0°641	0°618	0°598	0°577	0°557	0°538	0°519	0°501
0.0°321	3.1	0.0°968	0°935	0°904	0°874	0°845	0°816	0°789	0°762	0°736	0°711
0.0°443	3.0	0.0°135	0°131	0°126	0°122	0°118	0°114	0°111	0°107	0°104	0°100
0.0°595	2.9	0.0°187	0°181	0°175	0°169	0°164	0°159	0°154	0°149	0°144	0°139
0.0°792	2.8	0.0°256	0°248	0°240	0°233	0°226	0°219	0°212	0°205	0°199	0°193
0.0°104	2.7	0.0°347	0°336	0°326	0°317	0°307	0°298	0°289	0°280	0°272	0°264
0.0°136	2.6	0.0°466	0°453	0°440	0°427	0°415	0°402	0°391	0°379	0°368	0°355
0.0°175	2.5	0.0°627	0°604	0°587	0°570	0°554	0°539	0°523	0°508	0°494	0°480
0.0°274	2.4	0.0°820	0°798	0°776	0°755	0°734	0°714	0°695	0°676	0°657	0°639
0.0°283	2.3	0.0°107	0°104	0°102	0°999	0°996	0°994	0°991	0°989	0°987	0°984
0.0°355	2.2	0.0°139	0°136	0°132	0°129	0°125	0°122	0°119	0°116	0°113	0°110
0.0°440	2.1	0.0°179	0°174	0°170	0°166	0°162	0°158	0°154	0°150	0°146	0°143
0.0°540	2.0	0.0°278	0°272	0°271	0°272	0°271	0°272	0°271	0°272	0°271	0°273
0.0°656	1.9	0.0°287	0°281	0°274	0°268	0°262	0°256	0°250	0°244	0°239	0°233
0.0°790	1.8	0.0°359	0°351	0°344	0°336	0°329	0°322	0°314	0°307	0°301	0°294
0.0°940	1.7	0.0°446	0°436	0°427	0°418	0°409	0°401	0°392	0°384	0°375	0°367
0.0°109	1.6	0.0°548	0°537	0°526	0°516	0°505	0°495	0°485	0°475	0°465	0°455
0.0°1295	1.5	0.0°658	0°655	0°643	0°630	0°618	0°606	0°594	0°582	0°571	0°559
0.1487	1.4	0.0808	0°793	0°778	0°764	0°749	0°735	0°721	0°708	0°694	0°68
0.1714	1.3	0.0968	0°951	0°934	0°918	0°901	0°885	0°869	0°853	0°838	0°823
0.1942	1.2	0.1151	1°131	1°112	1°093	1°075	1°056	1°038	1°020	1°003	0°985
0.2179	1.1	0.1357	1°335	1°314	1°292	1°271	1°251	1°230	1°210	1°190	1°170
0.2420	1.0	0.1587	1°562	1°539	1°515	1°492	1°469	1°446	1°423	1°40	1°374
0.2661	0.9	0.1841	1°814	1°788	1°762	1°736	1°711	1°685	1°660	1°635	1°611
0.2897	0.8	0.2119	2°090	2°061	2°033	2°005	1°977	1°949	1°922	1°894	1°86
0.3123	0.7	0.2420	2°389	2°358	2°327	2°296	2°266	2°236	2°205	2°177	2°148
0.3332	0.6	0.2743	2°709	2°676	2°643	2°611	2°578	2°546	2°514	2°483	2°451
0.3521	0.5	0.3085	3°050	3°015	2°981	2°946	2°917	2°877	2°843	2°810	2°776
0.3683	0.4	0.3446	3°409	3°372	3°336	3°300	3°264	3°228	3°192	3°156	3°121
0.3814	0.3	0.3821	3°783	3°745	3°707	3°669	3°632	3°594	3°557	3°520	3°483
0.3910	0.2	0.4207	4°168	4°129	4°090	4°052	4°013	3°974	3°936	3°897	3°859
0.3970	0.1	0.4602	4°562	4°522	4°483	4°443	4°404	4°364	4°325	4°286	4°247
0.3989	0.0	0.5000	4°960	4°920	4°880	4°840	4°801	4°761	4°721	4°681	4°641
$\theta(x)$	$x$	0	1	2	3	4	5	6	7	8	9

The superscript in numbers such as  $0.0^8182$  indicates a number of zeros, thus  $0.0^8182 = 0.000\,000\,00182$ , and  $0.0^3483 = 0.000\,483$ .

Proportional parts have not been given in this region because they would not be of sufficient accuracy.

SUBTRACT PROPORTIONAL PARTS								
1	2	3	4	5	6	7	8	9
0	1	1	2	2	2	3	3	3
1	1	2	2	3	3	4	4	6
1	1	2	3	3	4	5	6	6
1	2	3	4	5	5	6	7	8
1	2	4	5	6	7	8	10	11
2	3	5	6	8	9	11	12	14
2	4	6	8	10	12	14	16	18
0	0	1	1	1	2	2	2	2
0	1	1	1	2	2	2	3	3
0	1	1	2	2	2	3	3	4
0	1	1	2	2	3	3	4	4
1	1	2	2	3	4	4	5	5
1	1	2	3	4	4	5	6	6
	2	3	3	4	5	6	7	8
1	2	3	4	5	6	7	8	9
1	2	4	5	6	7	8	10	11
1	2	4	6	7	8	10	11	13
2	3	5	6	8	10	11	13	14
2	4	5	7	9	11	13	15	16
2	4	6	8	10	12	14	16	19
2	5	7	9	12	14	16	18	21
3	5	8	10	13	15	18	20	23
3	6	9	11	14	17	19	22	25
3	6	9	12	15	18	21	24	27
3	6	10	13	16	19	23	26	29
4	7	10	14	17	21	24	27	31
4	7	11	14	18	22	25	29	32
4	8	11	15	19	22	26	30	34
4	8	12	15	19	23	27	31	35
4	8	12	16	20	24	28	32	36
4	8	12	16	20	24	28	32	36
1	2	3	4	5	6	7	8	9

The left-hand column gives the ordinate  $\phi(z) = e^{-\frac{1}{2}z^2} / \sqrt{2\pi}$  of the standard normal distribution (i.e. the normal distribution having mean 0 and standard deviation 1),  $z$  being listed in the second column. The rest of the table gives  $\Phi(z) = \int_{-\infty}^z \phi(t) dt = \text{Prob}(Z \leq z)$ , where  $Z$  is a random variable having the standard normal distribution. Locate  $z$ , expressed to its first decimal place in the second column, and its second decimal place along the top or bottom

horizontal, the corresponding table entry is  $\Phi(z)$ . Proportional parts are given for the third decimal place of  $z$  in part of the table. These proportional parts should be subtracted if  $z < 0$  and added if  $z > 0$ .

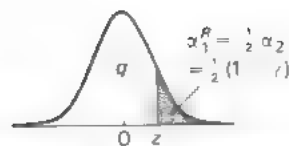
EXAMPLES:  $\Phi(-1.2) = \text{Prob}(Z \leq -1.2) = 0.1151$ ;  
 $\Phi(-1.23) = 0.1093$ ;  $\Phi(-1.234) = 0.1086$



# Probabilities and ordinates in the normal distribution

												ADD PROPORTIONAL PARTS								
$\phi(z)$	$z$	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9
0.3989	0.0	0.5000	5040	5080	5120	5160	5199	5239	5279	5319	5359	4	8	12	16	20	24	28	32	36
0.3970	0.1	0.5398	6438	6478	6517	6557	6596	6636	6675	6714	6753	4	8	12	16	20	24	28	32	36
0.3910	0.2	0.5793	5832	5871	5910	5948	5987	6026	6064	6103	6141	4	8	12	15	19	23	27	31	35
0.3814	0.3	0.6179	6217	6255	6293	6331	6368	6406	6443	6480	6517	4	8	11	15	19	22	26	30	34
0.3683	0.4	0.6554	6591	6628	6664	6700	6736	6772	6808	6844	6879	4	7	11	14	18	22	25	29	32
0.3521	0.5	0.6915	6950	6985	7019	7054	7088	7123	7157	7190	7224	3	7	10	14	17	21	24	27	31
0.3332	0.6	0.7257	7291	7324	7357	7389	7422	7454	7486	7517	7549	3	6	10	13	16	19	23	26	29
0.3123	0.7	0.7580	7611	7642	7673	7704	7734	7764	7794	7823	7852	3	6	9	12	15	18	21	24	27
0.2897	0.8	0.7881	7910	7939	7967	7995	8023	8051	8078	8106	8133	3	6	8	11	14	17	19	22	25
0.2661	0.9	0.8159	8186	8212	8238	8264	8289	8315	8340	8365	8389	3	5	8	10	13	15	18	20	23
0.2420	1.0	0.8413	8438	8461	8485	8508	8531	8554	8577	8599	8621	2	5	7	9	12	14	16	18	21
0.2179	1.1	0.8643	8665	8686	8708	8729	8749	8770	8790	8810	8830	2	4	6	8	10	12	14	16	19
0.1942	1.2	0.8849	8869	8888	8907	8925	8944	8962	8980	8997	9015	2	4	5	7	9	11	13	15	16
0.1714	1.3	0.9032	9049	9066	9082	9099	9115	9131	9147	9162	9177	2	3	5	6	8	10	11	13	14
0.1497	1.4	0.9192	9207	9222	9236	9251	9265	9279	9292	9306	9319	1	3	4	6	7	8	10	11	13
0.1295	1.5	0.9332	9345	9357	9370	9382	9394	9406	9418	9429	9441	1	2	4	5	6	7	8	10	11
0.1109	1.6	0.9452	9463	9474	9484	9495	9505	9515	9525	9535	9545	1	2	3	4	5	6	7	8	9
0.0940	1.7	0.9554	9564	9573	9582	9591	9599	9608	9616	9625	9633	1	2	3	3	4	5	6	7	8
0.0790	1.8	0.9641	9649	9656	9664	9671	9678	9686	9693	9699	9706	1	1	2	3	4	4	5	6	6
0.0656	1.9	0.9713	9719	9726	9732	9738	9744	9750	9756	9761	9767	1	1	2	2	3	4	4	5	5
0.0540	2.0	0.9772	9778	9783	9788	9793	9798	9803	9808	9812	9817	0	1	1	2	2	3	3	4	4
0.0440	2.1	0.9821	9828	9830	9834	9838	9842	9846	9850	9854	9857	0	1	1	2	2	2	3	3	4
0.0355	2.2	0.9861	9864	9868	9871	9875	9878	9881	9884	9887	9890	0	1	1	1	2	2	2	3	3
0.0283	2.3	0.9893	9896	9898	9901	9904	9906	9909	9911	9913	9916	0	0	1	1	1	2	2	2	2
0.0224	2.4	0.99180	99202	99224	99246	99266	99286	99305	99324	99343	99361	2	4	6	8	10	12	14	16	18
0.0175	2.5	0.99378	99396	99413	99430	99446	99461	99477	99492	99506	99520	2	3	5	6	8	9	11	12	14
0.0136	2.6	0.99534	99547	99560	99573	99585	99598	99609	99621	99632	99643	1	2	4	5	6	7	8	10	11
0.0104	2.7	0.99653	99664	99674	99683	99693	99702	99711	99720	99728	99736	1	2	3	4	5	5	6	7	8
0.00792	2.8	0.99744	99752	99760	99767	99774	99781	99788	99795	99801	99807	1	1	2	3	3	4	5	6	6
0.00595	2.9	0.99813	99819	99825	99831	99836	99841	99846	99851	99856	99861	1	1	2	2	3	3	4	4	5
0.00443	3.0	0.99865	99869	99874	99878	99882	99886	99889	99893	99896	99900	0	1	1	2	2	2	3	3	3
0.00327	3.1	0.99932	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.00238	3.2	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.00172	3.3	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.00123	3.4	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000873	3.5	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000612	3.6	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000425	3.7	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000292	3.8	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000199	3.9	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000134	4.0	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000093	4.1	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000058	4.2	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000038	4.3	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000024	4.4	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000016	4.5	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000010	4.6	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000006	4.7	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000003	4.8	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000002	4.9	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000001	5.0	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.1	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.2	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.3	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.4	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.5	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.6	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.7	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.8	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	5.9	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	6.0	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	6.1	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	6.2	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	6.3	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	6.4	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	6.5	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5	6	7	8	9
0.000000	6.6	0.99931	99936	99939	99942	99945	99948	99951	99954	99957	99960	1	2	3	4	5				

# Percentage points of the normal distribution

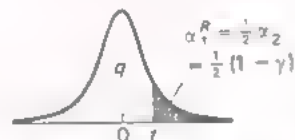


$q = \Phi(z)$	$\alpha_1^R$	$\alpha_2$	$\gamma$	$z$	$q = \Phi(z)$	$\alpha_1^R$	$\alpha_2$	$\gamma$	$z$	$q = \Phi(z)$	$\alpha_1^R$	$\alpha_2$	$\gamma$	$z$
0.90				0.0005	0.970	3.0%	5.7%	94.3%	1.8808	0.950	1.0%	2.8%	97.2%	2.5758
0.60	40%			0.2533	0.971	2.9%	5.8%	94.2%	1.8957	0.991	0.9%	1.8%	98.2%	2.3656
0.70	30%			0.5244	0.972	2.8%	5.6%	94.4%	1.9110	0.992	0.8%	1.6%	98.4%	2.4089
0.80	20%	40%	60%	0.8416	0.973	2.7%	5.4%	94.6%	1.9268	0.993	0.7%	1.4%	98.6%	2.4573
0.85	15%	30%	70%	1.0364	0.974	2.6%	5.2%	94.8%	1.9431	0.994	0.6%	1.2%	98.8%	2.521
0.90	10%	20%	80%	2.016	0.975	2.5%	5.0%	95.0%	1.9600	0.995	0.5%	1.0%	99.0%	2.5758
0.91	9%	18%	82%	1.3408	0.976	2.4%	4.9%	95.1%	1.9774	0.996	0.4%	0.8%	99.2%	2.6521
0.92	8%	16%	84%	1.4051	0.977	2.3%	4.6%	95.4%	1.9954	0.997	0.3%	0.6%	99.4%	2.7478
0.93	7%	14%	86%	1.4758	0.978	2.2%	4.4%	95.6%	2.0141	0.998	0.2%	0.4%	99.6%	2.8782
0.94	6%	12%	88%	1.5548	0.979	2.1%	4.2%	95.8%	2.0335	0.999	0.1%	0.2%	99.8%	3.0902
0.950		10.0%	90.0%	1.6449	0.980	2.0%	4.0%	96.0%	2.0537	0.9995	0.05%	0.1%	99.9%	3.2905
0.952	4.8%	9.6%	90.4%	1.6646	0.981	1.9%	3.8%	96.2%	2.0749	0.9999	0.01%	0.02%	99.98%	3.7190
0.954	4.6%	9.2%	90.8%	1.6849	0.982	1.8%	3.6%	96.4%	2.0969	0.99995	0.005%	0.01%	99.99%	3.8906
0.956	4.4%	8.8%	91.2%	1.7060	0.983	1.7%	3.4%	96.6%	2.1201	0.99999	0.001%	0.002%	99.998%	4.2649
0.958	4.2%	8.4%	91.6%	1.7279	0.984	1.6%	3.2%	96.8%	2.1444	0.999995	0.0005%	0.001%	99.999%	4.472
0.960	4.0%	8.0%	92.0%	1.7507	0.985	1.5%	3.0%	97.0%	2.170	0.999999	0.0001%	0.0002%	99.9998%	4.7534
0.962	3.8%	7.6%	92.4%	1.7744	0.986	1.4%	2.9%	97.2%	2.1973	0.9999995	0.00005%	0.0001%	99.9999%	4.8916
0.964	3.6%	7.2%	92.8%	1.7991	0.987	1.3%	2.6%	97.4%	2.2262	0.9999998	0.00001%	0.00002%	99.99998%	5.293
0.966	3.4%	6.8%	93.2%	1.8250	0.988	1.2%	2.4%	97.6%	2.2571	0.99999995	0.000005%	0.00001%	99.99999%	5.3267
0.968	3.2%	6.4%	93.6%	1.8527	0.989	1.1%	2.2%	97.8%	2.2904	0.99999999	0.000001%	0.000002%	99.999998%	5.620

The following notation is used in this and subsequent tables.  $q$  represents a quantile, i.e.  $q = \Phi(z)$ ; e.g.  $\Phi(1.9600) = q = 0.975$ , where  $z = 1.9600$ .  $\alpha_1^R$  and  $\alpha_2^R$  denote significance levels for one-tailed or one-sided critical regions. Sometimes  $\alpha_1^L$  and  $\alpha_2^L$  values, corresponding to critical regions in the left-hand and right-hand tails, need to be obtained from the other. Here we have included only  $\alpha_1^R$ , since  $\alpha_1^L$  values are obtained using the symmetry of the normal distribution. Thus if a 5% critical region in the right-hand tail is required, we find the entry corresponding to  $\alpha_1^R = 5\%$  and obtain  $Z \geq 1.6449$ . Had we required a 5%

critical region in the left-hand tail it would have been  $Z \leq -1.6449$ .  $\alpha_2$  gives critical regions for two-sided tests, here  $|Z| \geq 1.9600$  is the critical region for the two-sided test at the  $\alpha_2 = 5\%$  significance level. Finally,  $\gamma$  indicates confidence levels for confidence intervals - so a 95% confidence interval here is derived from  $|Z| \leq 1.9600$ . For example with a large sample  $X_1, X_2, \dots, X_n$  we know that  $(\bar{X} - \mu)/(s/\sqrt{n})$  has approximately a standard normal distribution, where  $\bar{X} = \sum X_i/n$  and the adjusted sample standard deviation  $s$  is given by  $s = \{\sum (X_i - \bar{X})^2/(n-1)\}^{1/2}$ . So a 95% confidence interval for  $\mu$  is derived from  $|(\bar{X} - \mu)/(s/\sqrt{n})| \leq 1.9600$ , which is equivalent to  $\bar{X} - 1.96s/\sqrt{n} \leq \mu \leq \bar{X} + 1.96s/\sqrt{n}$

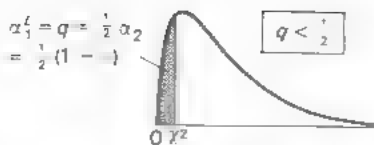
# Percentage points of the Student $t$ distribution



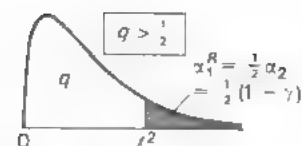
$q$	$\alpha_1^R$	$\alpha_2$	$\gamma$	$z$	$q$	$\alpha_1^R$	$\alpha_2$	$\gamma$	$z$	$q$	$\alpha_1^R$	$\alpha_2$	$\gamma$	$z$
0.95				0.0005	0.970	3.0%	5.7%	94.3%	1.8808	0.950	1.0%	2.8%	97.2%	2.5758
0.90				0.2533	0.971	2.9%	5.8%	94.2%	1.8957	0.991	0.9%	1.8%	98.2%	2.3656
0.85				0.5244	0.972	2.8%	5.6%	94.4%	1.9110	0.992	0.8%	1.6%	98.4%	2.4089
0.80				0.8416	0.973	2.7%	5.4%	94.6%	1.9268	0.993	0.7%	1.4%	98.6%	2.4573
0.75				1.0364	0.974	2.6%	5.2%	94.8%	1.9431	0.994	0.6%	1.2%	98.8%	2.521
0.70				1.2816	0.975	2.5%	5.0%	95.0%	1.9600	0.995	0.5%	1.0%	99.0%	2.5758
0.65				1.5548	0.976	2.4%	4.9%	95.1%	1.9774	0.996	0.4%	0.8%	99.2%	2.6521
0.60				1.7507	0.977	2.3%	4.6%	95.4%	1.9954	0.997	0.3%	0.6%	99.4%	2.7478
0.55				1.9599	0.978	2.2%	4.4%	95.6%	2.0141	0.998	0.2%	0.4%	99.6%	2.8782
0.50				2.2308	0.979	2.1%	4.2%	95.8%	2.0335	0.999	0.1%	0.2%	99.8%	3.0902
0.45				2.5758	0.980	2.0%	4.0%	96.0%	2.0537	0.9995	0.05%	0.1%	99.9%	3.2905
0.40				2.8782	0.981	1.9%	3.8%	96.2%	2.0749	0.9999	0.01%	0.02%	99.98%	3.7190
0.35				3.0902	0.982	1.8%	3.6%	96.4%	2.0969	0.99995	0.005%	0.01%	99.99%	3.8906
0.30				3.2905	0.983	1.7%	3.4%	96.6%	2.1201	0.99999	0.001%	0.002%	99.998%	4.2649
0.25				3.4727	0.984	1.6%	3.2%	96.8%	2.1444	0.999995	0.0005%	0.001%	99.999%	4.472
0.20				3.6909	0.985	1.5%	3.0%	97.0%	2.170	0.999999	0.0001%	0.0002%	99.9998%	4.7534
0.15				3.9195	0.986	1.4%	2.9%	97.2%	2.1973	0.9999995	0.00005%	0.0001%	99.9999%	4.8916
0.10				4.1639	0.987	1.3%	2.6%	97.4%	2.2262	0.9999998	0.00001%	0.00002%	99.99998%	5.293
0.05				4.4314	0.988	1.2%	2.4%	97.6%	2.2571	0.99999995	0.000005%	0.00001%	99.99999%	5.3267
0.025				4.7534	0.989	1.1%	2.2%	97.8%	2.2904	0.99999999	0.000001%	0.000002%	99.999998%	5.620

The  $t$  distribution is mainly used for testing hypotheses and finding confidence intervals for means, given small samples from normal distributions. For a single sample,  $(\bar{X} - \mu)/(s/\sqrt{n})$  has the  $t$  distribution with  $\nu = n - 1$  degrees of freedom (see notation above). So, e.g. if  $n = 10$ , giving  $\nu = 9$ , the  $\gamma = 95\%$  confidence interval for  $\mu$  is  $\bar{X} - 2.2622s/\sqrt{10} \leq \mu \leq \bar{X} + 2.2622s/\sqrt{10}$ . Given two samples of sizes  $n_1$  and  $n_2$ , sample means  $\bar{X}_1$  and  $\bar{X}_2$ , and adjusted sample standard deviations  $s_1$  and  $s_2$ ,  $(\bar{X}_1 - \bar{X}_2)/\{s\sqrt{(1/n_1) + (1/n_2)}\}$  has the  $t$  distribution with  $\nu = n_1 + n_2 - 2$  degrees of freedom, where  $s = \{[(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2]/(n_1 + n_2 - 2)\}^{1/2}$ . So if the population means are denoted  $\mu_1$  and  $\mu_2$ , then to test  $H_0: \mu_1 = \mu_2$  against  $H_1: \mu_1 > \mu_2$  at the 5% level, given samples of sizes 6 and 10, the critical region is  $(\bar{X}_1 - \bar{X}_2)/\{s\sqrt{(1/6) + (1/10)}\} \geq 1.7613$ , using  $\nu = 6 + 10 - 2 = 14$  and  $\alpha_1^R = 5\%$ . As with the normal distribution, symmetry shows that  $\alpha_1^L$  values are just the  $\alpha_1^R$  values prefixed with a minus sign.





# Percentage points of the chi-squared ( $\chi^2$ ) distribution



$q$	0.005	0.01	0.025	0.05	0.10	0.50	0.90	0.95	0.975	0.99	0.995
$\alpha_1^L$	1%	2%	5%	10%	20%	10%	10%	10%	5%	2%	1%
$\alpha_1^R$	99%	98%	95%	90%	80%	80%	90%	95%	98%	99%	99%
$\nu$											
1	0.0004	0.0016	0.0098	0.0393	0.158	0.455	2.706	3.841	6.024	6.635	7.879
2	0.100	0.201	0.506	0.703	0.911	1.386	4.605	5.991	7.378	8.210	10.597
3	0.0717	0.115	0.216	0.352	0.584	2.366	6.251	7.815	9.348	11.345	12.838
4	0.207	0.287	0.484	0.711	1.064	3.357	7.779	9.488	11.143	13.277	14.860
5	0.412	0.554	0.831	1.145	1.610	4.351	9.236	11.070	12.833	15.086	16.750
6	0.676	0.872	1.237	1.635	2.204	5.348	10.645	12.592	14.449	16.812	18.548
7	0.989	1.239	1.690	2.167	2.833	6.346	12.017	14.067	16.013	18.475	20.278
8	1.344	1.646	2.180	2.733	3.490	7.344	13.362	15.507	17.536	20.090	21.955
9	1.735	2.088	2.700	3.325	4.168	8.342	14.684	16.919	19.023	21.668	23.589
10	2.156	2.558	3.247	3.940	4.865	9.347	15.987	18.307	20.483	23.209	25.188
11	2.603	3.053	3.816	4.575	5.578	10.341	17.275	19.675	21.920	24.725	26.757
12	3.074	3.571	4.404	5.228	6.304	11.340	18.549	21.026	23.337	26.217	28.300
13	3.565	4.107	5.009	5.892	7.047	12.340	19.812	22.362	24.736	27.688	29.819
14	4.075	4.660	5.629	6.571	7.790	13.339	21.064	23.685	26.119	29.141	31.319
15	4.601	5.229	6.262	7.261	8.547	14.339	22.302	24.996	27.488	30.578	32.801
16	5.142	5.812	6.908	7.962	9.312	15.338	23.542	26.296	28.845	32.000	34.267
17	5.697	6.408	7.564	8.672	10.085	16.338	24.769	27.587	30.191	33.409	35.718
18	6.265	7.015	8.231	9.390	10.865	17.338	25.989	28.869	31.526	34.805	37.156
19	6.844	7.633	8.907	10.117	11.651	18.338	27.204	30.144	32.852	36.191	38.582
20	7.434	8.260	9.591	10.851	12.443	19.337	28.412	31.410	34.170	37.566	39.997
21	8.034	8.897	10.283	11.591	13.240	20.337	29.615	32.671	35.479	38.932	41.401
22	8.643	9.542	10.982	12.338	14.041	21.337	30.813	33.924	36.781	40.289	42.796
23	9.260	10.196	11.689	13.091	14.846	22.337	32.007	35.172	38.076	41.638	44.181
24	9.886	10.856	12.401	13.848	15.659	23.337	33.196	36.415	39.364	42.980	45.559
25	10.520	11.521	13.120	14.611	16.473	24.337	34.382	37.652	40.646	44.314	46.928
26	11.160	12.188	13.844	15.379	17.297	25.336	35.563	38.885	41.923	45.642	48.290
27	11.808	12.870	14.573	16.151	18.114	26.336	36.741	40.113	43.195	46.963	49.645
28	12.461	13.565	15.308	16.928	18.934	27.336	37.916	41.337	44.461	48.278	50.993
29	13.121	14.265	16.047	17.708	19.758	28.336	39.087	42.557	45.722	49.588	52.336
30	13.787	14.953	16.781	18.493	20.599	29.336	40.256	43.773	46.979	50.892	53.672
31	14.458	15.655	17.539	19.281	21.434	30.336	41.422	44.985	48.232	52.191	55.003
32	15.134	16.362	18.291	20.072	22.271	31.336	42.585	46.194	49.480	53.486	56.328
33	15.815	17.074	19.047	20.867	23.110	32.336	43.745	47.400	50.725	54.776	57.648
34	16.501	17.789	19.806	21.664	23.952	33.336	44.903	48.602	51.966	56.061	58.964
35	17.192	18.509	20.569	22.465	24.797	34.336	46.059	49.802	53.203	57.342	60.275
36	17.887	19.233	21.338	23.269	25.643	35.336	47.212	50.998	54.437	58.619	61.581
37	18.586	19.960	22.106	24.075	26.492	36.336	48.363	52.192	55.668	59.893	62.883
38	19.289	20.691	22.878	24.884	27.343	37.336	49.513	53.384	56.896	61.162	64.181
39	19.996	21.426	23.654	25.695	28.196	38.336	50.660	54.572	58.120	62.428	65.476
40	20.707	22.164	24.433	26.509	29.051	39.336	51.805	55.758	59.342	63.691	66.766
45	24.371	25.901	28.368	30.612	33.350	44.336	57.505	61.656	65.410	68.067	73.166
50	27.991	29.707	32.357	34.764	37.689	49.336	63.167	67.505	71.420	76.154	78.490
60	35.534	37.485	40.482	43.788	46.459	59.336	74.397	79.082	83.298	88.379	91.952
70	43.275	45.447	48.758	51.739	55.329	69.336	85.521	90.531	95.023	100.43	104.21
80	51.172	53.540	57.153	60.397	64.278	79.336	96.578	101.88	106.63	112.33	116.32
90	59.196	61.754	65.647	69.126	73.291	89.336	107.57	113.15	118.14	124.12	128.30
100	67.328	70.065	74.222	77.929	82.358	99.336	118.50	124.34	129.56	135.81	140.17
120	83.852	86.923	91.573	95.705	100.62	119.33	140.23	145.57	152.21	158.95	163.65
150	109.14	112.67	117.98	122.69	128.28	149.33	172.58	179.58	186.90	193.21	198.26
200	152.24	156.43	162.73	168.28	174.64	199.33	226.02	233.99	241.08	249.45	255.25

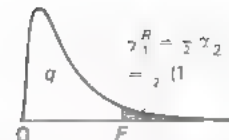
The  $\chi^2$  (chi-squared) distribution is used in testing hypotheses and forming confidence intervals for the standard deviation  $\sigma$  and the variance  $\sigma^2$  of a normal population. Given a random sample of size  $n$ ,  $\chi^2 = (n-1)s^2/\sigma^2$  has the chi-squared distribution with  $\nu = n-1$  degrees of freedom ( $s$  is defined on page 20). So if  $n=10$ , giving  $\nu=9$ , and the null hypothesis  $H_0$  is  $\sigma=5$ , 5% critical regions for testing against (a)  $H_1: \sigma < 5$ , (b)  $H_1: \sigma > 5$  and (c)  $H_1: \sigma \neq 5$  are (a)  $9s^2/25 \leq 3.325$ , (b)  $9s^2/25 \geq 16.919$  and (c)  $9s^2/25 \leq 2.700$  or  $9s^2/25 \geq 19.023$ , using significance levels (a)  $\alpha_1^L$ , (b)  $\alpha_1^R$  and (c)  $\alpha_2$  as appropriate. For example if  $s^2=50.0$ , this would result in rejection of  $H_0$  in favour of  $H_1$  at the 5% significance level in case (b) only. A  $\gamma=95\%$  confidence interval for  $\sigma$  with these data is derived from  $2.700 \leq (n-1)s^2/\sigma^2 \leq 19.023$ , i.e.  $2.700 \leq 450.0/\sigma^2 \leq 19.023$ , which gives  $450.0/19.023 \leq \sigma^2 \leq 450.0/2.700$  or, taking square roots,  $4.864 \leq \sigma \leq 12.910$ .

The  $\chi^2$  distribution also gives critical values for the familiar  $\chi^2$  goodness-of-fit tests and tests for association in contingency tables (cross-tabulations). A classification scheme is given such that any observation must fall into precisely one class. The data then consist of frequency-counts and the statistic used is  $\chi^2 = \sum (Ob. - Ex.)^2/Ex.$ ,

where the sum is over all the classes, *Ob.* denoting Observed frequencies and *Ex.* Expected frequencies, these being calculated from the appropriate null hypothesis  $H_0$ . It is common to require that no expected frequencies be less than 5, and to regroup if necessary to achieve this. In goodness-of-fit tests,  $H_0$  directly or indirectly specifies the probabilities of a random observation falling in each class. It is sometimes necessary to estimate population parameters (e.g. the mean and/or the standard deviation) to do this. The expected frequencies are these probabilities multiplied by the sample size. The number of degrees of freedom  $\nu =$  (the number of classes - 1 - the number of population parameters which have to be estimated). With contingency tables,  $H_0$  is the hypothesis of no association between the classification schemes by rows and by columns, the expected frequency in any cell is (its row's subtotal)  $\times$  (its column's subtotal)  $\div$  (total number of observations), and the number of degrees of freedom  $\nu$  is (number of rows - 1)  $\times$  (number of columns - 1).

In all these cases, it is large values of  $\chi^2$  which are significant, so critical regions are of the form  $\chi^2 \geq \text{tabulated value}$ , using  $\alpha_1^R$  significance levels.

# Percentage points of the $F$ distribution



Three of the main uses of the  $F$  distribution are (a) the comparison of two variances, (b) to give critical values in the wide range of analysis-of-variance tests and (c) to find critical values for the multiple correlation coefficient.

## (a) Comparison of two variances

Given random samples of sizes  $n_1$  and  $n_2$  from two normal populations having standard deviations  $\sigma_1$  and  $\sigma_2$  respectively, and where  $s_1^2$  and  $s_2^2$  denote the adjusted sample standard deviations (see page 20),  $(s_1^2/s_2^2)/(\sigma_1^2/\sigma_2^2)$  has the  $F$  distribution with  $(\nu_1, \nu_2) = (n_1 - 1, n_2 - 1)$  degrees of freedom. In the tables the degrees of freedom are given along the top ( $\nu_1$ ) and down the left-hand side ( $\nu_2$ ). For economy of space, the tables only give values in the right-hand tail of the distribution. This gives rise to minor inconvenience in some applications, which will be seen in the following illustrations:

(i) *One-sided test* -  $H_0: \sigma_1 = \sigma_2, H_1: \sigma_1 > \sigma_2$ . The tabulated figures are directly appropriate. Thus if  $n_1 = 5$  and  $n_2 = 8$ , giving  $\nu_1 = 4$  and  $\nu_2 = 7$ , the  $\alpha_1^R = 5\%$  critical region is  $s_1^2/s_2^2 \geq 4.120$ .

(ii) *One-sided test* -  $H_0: \sigma_1 = \sigma_2, H_1: \sigma_1 < \sigma_2$ . Here we would normally need  $\alpha_1^L$  values for  $s_1^2/s_2^2$ . However the tabulated values are appropriate if we use the statistic  $s_2^2/s_1^2$  and switch round the degrees of freedom. So if  $n_1 = 5$  and  $n_2 = 8$ , the appropriate  $\alpha_1^R = 5\%$  critical region is  $s_2^2/s_1^2 \geq 6.094$  (using  $\nu_1 = 7, \nu_2 = 4$ ).

(iii) *Two-sided test* -  $H_0: \sigma_1 = \sigma_2, H_1: \sigma_1 \neq \sigma_2$ . Calculate either  $s_1^2/s_2^2$  or  $s_2^2/s_1^2$ , whichever is the larger, switching round the degrees of freedom if  $s_2^2/s_1^2$  is chosen, and enter the tables using the  $\alpha_2$  significance levels. So if  $n_1 = 5$  and  $n_2 = 8$ , giving  $\nu_1 = 4$  and  $\nu_2 = 7$ , then we reject  $H_0$  in favour of  $H_1$  at the  $\alpha_2 = 5\%$  significance level if either  $s_1^2/s_2^2 \geq 5.523$  or  $s_2^2/s_1^2 \geq 9.074$ .

(iv) *Confidence interval for  $\sigma_1/\sigma_2$  or  $\sigma_1^2/\sigma_2^2$* . This is derived from an interval of the form  $f_1 < (s_1^2/s_2^2)/(\sigma_1^2/\sigma_2^2) < f_2$  where  $f_2$  is read directly from the tables, using the desired confidence level  $\gamma$ , and  $f_1$  is the reciprocal of the tabulated value found after switching the degrees of freedom. Thus if  $\gamma = 95\%$ , and  $n_1 = 5, n_2 = 8$  giving  $\nu_1 = 4, \nu_2 = 7$  again, then  $f_2 = 5.523$  and  $f_1 = 1/9.074$ . So, e.g. if  $s_1^2/s_2^2 = 4.0$  we

have  $1/9.074 < 4.0/(\sigma_1^2/\sigma_2^2) < 5.523$  which, after a little manipulation, gives  $4.0/5.523 < \sigma_1^2/\sigma_2^2 < 4.0 \times 9.074$ , and taking square roots yields  $(0.851:6.025)$  as the  $\gamma = 95\%$  confidence interval for  $\sigma_1/\sigma_2$ .

## (b) Analysis-of-variance (ANOVA) tests

The  $F$  statistics produced in the standard analysis-of-variance procedures are in the correct form for direct application of the tables, i.e. the critical regions are  $F \geq \text{tabulated value}$ . Note that  $\alpha_1^R$  (not  $\alpha_2$ ) significance levels should be used. In the one-way classification analysis-of-variance,  $\nu_1$  is one less than the number of samples being compared, otherwise in experiments where more than one factor is involved,  $F$  statistics can be found to test the effect of each of the factors and  $\nu_1$  is then one less than the number of levels of the particular factor being examined. If an  $F$  statistic is being used to test for an interactive effect between two or more factors,  $\nu_1$  is the product of the numbers of degrees of freedom for the component factors.  $\nu_2$  is the number of degrees of freedom in the residual (or error, or within-sample) sum of squares, and is usually calculated as (total number of observations - 1) - (total number of degrees of freedom attributable to individual factors and their interactions (if relevant)). If the experiment includes replication, and a replication effect is included in the underlying model, this also counts as a factor for these purposes.

## (c) Testing a multiple correlation coefficient

In a multiple linear regression  $\hat{Y} = a_0 + a_1X_1 + a_2X_2 + \dots + a_kX_k$ , where  $a_0, a_1, a_2, \dots, a_k$  are estimated by least squares, the multiple correlation coefficient  $R$  is a measure of the goodness-of-fit of the regression model.  $R$  can be calculated as  $R = +\sqrt{\Sigma(\hat{Y} - \bar{Y})^2 / \Sigma(Y - \bar{Y})^2}$ , where  $Y$  denotes the observed values and  $\bar{Y}$  their mean.  $R$  is also the linear correlation coefficient of  $\hat{Y}$  with  $Y$ . Assuming normality of residuals,  $R$  can be used to test if the regression model is useful. Calculate  $F = (n - k - 1)R^2/k(1 - R^2)$ , where  $n$  is the size of the sample from which  $R$  was computed, and the critical regions showing evidence that the model is indeed useful are of the form  $F \geq \text{tabulated value}$ , using the  $F$  tables with  $\nu_1 = k, \nu_2 = n - k - 1$  and  $\alpha_1^R$  significance levels.

		$\gamma = 0.90$										$\gamma = 0.10$										$\gamma = 0.05$										$\gamma = 0.01$																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
$\nu_2$	$\nu_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	40	50	60	70	80	90	100	150	200	300	400	500	600	700	800	900	1000	1500	2000	3000	4000	5000	6000	7000	8000	9000	10000																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
1	1	39.86	49.59	53.59	55.83	57.24	58.20	58.99	59.44	59.86	60.19	60.71	61.22	61.74	62.06	62.26	62.69	62.90	63.01	63.11	63.23	63.33	63.41	63.48	63.54	63.59	63.63	63.66	63.68	63.70	63.71	63.72	63.73	63.74	63.75	63.76	63.77	63.78	63.79	63.80	63.81	63.82	63.83	63.84	63.85	63.86	63.87	63.88	63.89	63.90	63.91	63.92	63.93	63.94	63.95	63.96	63.97	63.98	63.99	64.00	64.01	64.02	64.03	64.04	64.05	64.06	64.07	64.08	64.09	64.10	64.11	64.12	64.13	64.14	64.15	64.16	64.17	64.18	64.19	64.20	64.21	64.22	64.23	64.24	64.25	64.26	64.27	64.28	64.29	64.30	64.31	64.32	64.33	64.34	64.35	64.36	64.37	64.38	64.39	64.40	64.41	64.42	64.43	64.44	64.45	64.46	64.47	64.48	64.49	64.50	64.51	64.52	64.53	64.54	64.55	64.56	64.57	64.58	64.59	64.60	64.61	64.62	64.63	64.64	64.65	64.66	64.67	64.68	64.69	64.70	64.71	64.72	64.73	64.74	64.75	64.76	64.77	64.78	64.79	64.80	64.81	64.82	64.83	64.84	64.85	64.86	64.87	64.88	64.89	64.90	64.91	64.92	64.93	64.94	64.95	64.96	64.97	64.98	64.99	65.00																																																																																																																																																																																																																																																																																																																																																																																						
2	1	8.526	9.000	9.162	9.243	9.293	9.326	9.349	9.366	9.381	9.392	9.408	9.425	9.444	9.461	9.478	9.491	9.500	9.506	9.511	9.515	9.518	9.521	9.523	9.525	9.527	9.528	9.529	9.530	9.531	9.532	9.533	9.534	9.535	9.536	9.537	9.538	9.539	9.540	9.541	9.542	9.543	9.544	9.545	9.546	9.547	9.548	9.549	9.550	9.551	9.552	9.553	9.554	9.555	9.556	9.557	9.558	9.559	9.560	9.561	9.562	9.563	9.564	9.565	9.566	9.567	9.568	9.569	9.570	9.571	9.572	9.573	9.574	9.575	9.576	9.577	9.578	9.579	9.580	9.581	9.582	9.583	9.584	9.585	9.586	9.587	9.588	9.589	9.590	9.591	9.592	9.593	9.594	9.595	9.596	9.597	9.598	9.599	9.600	9.601	9.602	9.603	9.604	9.605	9.606	9.607	9.608	9.609	9.610	9.611	9.612	9.613	9.614	9.615	9.616	9.617	9.618	9.619	9.620	9.621	9.622	9.623	9.624	9.625	9.626	9.627	9.628	9.629	9.630	9.631	9.632	9.633	9.634	9.635	9.636	9.637	9.638	9.639	9.640	9.641	9.642	9.643	9.644	9.645	9.646	9.647	9.648	9.649	9.650	9.651	9.652	9.653	9.654	9.655	9.656	9.657	9.658	9.659	9.660	9.661	9.662	9.663	9.664	9.665	9.666	9.667	9.668	9.669	9.670	9.671	9.672	9.673	9.674	9.675	9.676	9.677	9.678	9.679	9.680	9.681	9.682	9.683	9.684	9.685	9.686	9.687	9.688	9.689	9.690	9.691	9.692	9.693	9.694	9.695	9.696	9.697	9.698	9.699	9.700	9.701	9.702	9.703	9.704	9.705	9.706	9.707	9.708	9.709	9.710	9.711	9.712	9.713	9.714	9.715	9.716	9.717	9.718	9.719	9.720	9.721	9.722	9.723	9.724	9.725	9.726	9.727	9.728	9.729	9.730	9.731	9.732	9.733	9.734	9.735	9.736	9.737	9.738	9.739	9.740	9.741	9.742	9.743	9.744	9.745	9.746	9.747	9.748	9.749	9.750	9.751	9.752	9.753	9.754	9.755	9.756	9.757	9.758	9.759	9.760	9.761	9.762	9.763	9.764	9.765	9.766	9.767	9.768	9.769	9.770	9.771	9.772	9.773	9.774	9.775	9.776	9.777	9.778	9.779	9.780	9.781	9.782	9.783	9.784	9.785	9.786	9.787	9.788	9.789	9.790	9.791	9.792	9.793	9.794	9.795	9.796	9.797	9.798	9.799	9.800	9.801	9.802	9.803	9.804	9.805	9.806	9.807	9.808	9.809	9.810	9.811	9.812	9.813	9.814	9.815	9.816	9.817	9.818	9.819	9.820	9.821	9.822	9.823	9.824	9.825	9.826	9.827	9.828	9.829	9.830	9.831	9.832	9.833	9.834	9.835	9.836	9.837	9.838	9.839	9.840	9.841	9.842	9.843	9.844	9.845	9.846	9.847	9.848	9.849	9.850	9.851	9.852	9.853	9.854	9.855	9.856	9.857	9.858	9.859	9.860	9.861	9.862	9.863	9.864	9.865	9.866	9.867	9.868	9.869	9.870	9.871	9.872	9.873	9.874	9.875	9.876	9.877	9.878	9.879	9.880	9.881	9.882	9.883	9.884	9.885	9.886	9.887	9.888	9.889	9.890	9.891	9.892	9.893	9.894	9.895	9.896	9.897	9.898	9.899	9.900	9.901	9.902	9.903	9.904	9.905	9.906	9.907	9.908	9.909	9.910	9.911	9.912	9.913	9.914	9.915	9.916	9.917	9.918	9.919	9.920	9.921	9.922	9.923	9.924	9.925	9.926	9.927	9.928	9.929	9.930	9.931	9.932	9.933	9.934	9.935	9.936	9.937	9.938	9.939	9.940	9.941	9.942	9.943	9.944	9.945	9.946	9.947	9.948	9.949	9.950	9.951	9.952	9.953	9.954	9.955	9.956	9.957	9.958	9.959	9.960	9.961	9.962	9.963	9.964	9.965	9.966	9.967	9.968	9.969	9.970	9.971	9.972	9.973	9.974	9.975	9.976	9.977	9.978	9.979	9.980	9.981	9.982	9.983	9.984	9.985	9.986	9.987	9.988	9.989	9.990	9.991	9.992	9.993	9.994	9.995	9.996	9.997	9.998	9.999	10.000																																			
3	1	5.538	5.462	5.381	5.343	5.309	5.285	5.266	5.252	5.240	5.230	5.216	5.200	5.184	5.175	5.169	5.165	5.160	5.155	5.150	5.145	5.140	5.135	5.130	5.125	5.120	5.115	5.110	5.105	5.100	5.095	5.090	5.085	5.080	5.075	5.070	5.065	5.060	5.055	5.050	5.045	5.040	5.035	5.030	5.025	5.020	5.015	5.010	5.005	5.000	4.995	4.990	4.985	4.980	4.975	4.970	4.965	4.960	4.955	4.950	4.945	4.940	4.935	4.930	4.925	4.920	4.915	4.910	4.905	4.900	4.895	4.890	4.885	4.880	4.875	4.870	4.865	4.860	4.855	4.850	4.845	4.840	4.835	4.830	4.825	4.820	4.815	4.810	4.805	4.800	4.795	4.790	4.785	4.780	4.775	4.770	4.765	4.760	4.755	4.750	4.745	4.740	4.735	4.730	4.725	4.720	4.715	4.710	4.705	4.700	4.695	4.690	4.685	4.680	4.675	4.670	4.665	4.660	4.655	4.650	4.645	4.640	4.635	4.630	4.625	4.620	4.615	4.610	4.605	4.600	4.595	4.590	4.585	4.580	4.575	4.570	4.565	4.560	4.555	4.550	4.545	4.540	4.535	4.530	4.525	4.520	4.515	4.510	4.505	4.500	4.495	4.490	4.485	4.480	4.475	4.470	4.465	4.460	4.455	4.450	4.445	4.440	4.435	4.430	4.425	4.420	4.415	4.410	4.405	4.400	4.395	4.390	4.385	4.380	4.375	4.370	4.365	4.360	4.355	4.350	4.345	4.340	4.335	4.330	4.325	4.320	4.315	4.310	4.305	4.300	4.295	4.290	4.285	4.280	4.275	4.270	4.265	4.260	4.255	4.250	4.245	4.240	4.235	4.230	4.225	4.220	4.215	4.210	4.205	4.200	4.195	4.190	4.185	4.180	4.175	4.170	4.165	4.160	4.155	4.150	4.145	4.140	4.135	4.130	4.125	4.120	4.115	4.110	4.105	4.100	4.095	4.090	4.085	4.080	4.075	4.070	4.065	4.060	4.055	4.050	4.045	4.040	4.035	4.030	4.025	4.020	4.015	4.010	4.005	4.000	3.995	3.990	3.985	3.980	3.975	3.970	3.965	3.960	3.955	3.950	3.945	3.940	3.935	3.930	3.925	3.920	3.915	3.910	3.905	3.900	3.895	3.890	3.885	3.880	3.875	3.870	3.865	3.860	3.855	3.850	3.845	3.840	3.835	3.830	3.825	3.820	3.815	3.810	3.805	3.800	3.795	3.790	3.785	3.780	3.775	3.770	3.765	3.760	3.755	3.750	3.745	3.740	3.735	3.730	3.725	3.720	3.715	3.710	3.705	3.700	3.695	3.690	3.685	3.680	3.675	3.670	3.665	3.660	3.655	3.650	3.645	3.640	3.635	3.630	3.625	3.620	3.615	3.610	3.605	3.600	3.595	3.590	3.585	3.580	3.575	3.570	3.565	3.560	3.555	3.550	3.545	3.540	3.535	3.530	3.525	3.520	3.515	3.510	3.505	3.500	3.495	3.490	3.485	3.480	3.475	3.470	3.465	3.460	3.455	3.450	3.445	3.440	3.435	3.430	3.425	3.420	3.415	3.410	3.405	3.400	3.395	3.390	3.385	3.380	3.375	3.370	3.365	3.360	3.355	3.350	3.345	3.340	3.335	3.330	3.325	3.320	3.315	3.310	3.305	3.300	3.295	3.290	3.285	3.280	3.275	3.270	3.265	3.260	3.255	3.250	3.245	3.240	3.235	3.230	3.225	3.220	3.215	3.210	3.205	3.200	3.195	3.190	3.185	3.180	3.175	3.170	3.165	3.160	3.155	3.150	3.145	3.140	3.135	3.130	3.125	3.120	3.115	3.110	3.105	3.100	3.095	3.090	3.085	3.080	3.075	3.070	3.065	3.060	3.055	3.050	3.045	3.040	3.035	3.030	3.025	3.020	3.015	3.010	3.005	3.000	2.995	2.990	2.985	2.980	2.975	2.970	2.965	2.960	2.955	2.950	2.945	2.940	2.935	2.930	2.925	2.920	2.915	2.910	2.905	2.900	2.895	2.890	2.885	2.880	2.875	2.870	2.865	2.860	2.855	2.850	2.845	2.840	2.835	2.830	2.825	2.820	2.815	2.810	2.805	2.800	2.795	2.790	2.785	2.780	2.775	2.770	2.765	2.760	2.755	2.750	2.745	2.740	2.735	2.730	2.725	2.720	2.715	2.710	2.705	2.700	2.695	2.690	2.685	2.680	2.675	2.670	2.665	2.660	2.655	2.650	2.645	2.640	2.635	2.630	2.625	2.620	2.615	2.610	2.605	2.600	2.595	2.590	2.585	2.580</



Percentage points of the *F* distribution

$q = 0.95$	$\alpha_1^* = 5\%$	$\alpha_2 = 10\%$	$\gamma = 90\%$
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$\nu_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	50	75	100	150	$\infty$	$\nu_2$
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5	241.9	243.9	245.9	248.0	249.3	250.1	251.8	252.6	253.0	253.5	254.3	1
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.43	19.45	19.46	19.46	19.48	19.48	19.49	19.49	19.50	2
3	10.13	9.552	9.277	9.117	9.013	8.941	8.887	8.845	8.812	8.786	8.745	8.703	8.660	8.634	8.617	8.581	8.563	8.554	8.545	8.526	3
4	7.709	6.944	6.591	6.388	6.256	6.183	6.094	6.041	5.999	5.964	5.912	5.858	5.803	5.769	5.746	5.699	5.676	5.664	5.652	5.628	4
5	6.608	5.786	5.409	5.192	5.050	4.950	4.876	4.818	4.772	4.735	4.678	4.619	4.558	4.521	4.496	4.444	4.418	4.405	4.392	4.365	5
6	5.987	5.143	4.757	4.534	4.387	4.284	4.207	4.147	4.099	4.060	4.000	3.938	3.874	3.835	3.808	3.754	3.726	3.712	3.698	3.669	6
7	5.591	4.737	4.347	4.120	3.972	3.866	3.787	3.726	3.677	3.637	3.575	3.511	3.445	3.404	3.376	3.319	3.290	3.275	3.260	3.230	7
8	5.318	4.459	4.066	3.838	3.687	3.581	3.500	3.438	3.388	3.347	3.284	3.218	3.150	3.108	3.079	3.020	2.990	2.975	2.959	2.928	8
9	5.117	4.256	3.863	3.633	3.482	3.374	3.293	3.230	3.179	3.137	3.073	3.006	2.936	2.893	2.864	2.803	2.771	2.756	2.739	2.707	9
10	4.965	4.103	3.708	3.478	3.326	3.217	3.135	3.072	3.020	2.978	2.913	2.845	2.774	2.730	2.700	2.637	2.605	2.588	2.572	2.538	10
11	4.844	3.982	3.587	3.357	3.204	3.095	3.012	2.948	2.896	2.854	2.788	2.719	2.646	2.601	2.570	2.507	2.473	2.457	2.439	2.404	11
12	4.747	3.885	3.490	3.259	3.106	2.996	2.913	2.849	2.796	2.753	2.687	2.617	2.544	2.498	2.466	2.401	2.367	2.350	2.332	2.296	12
13	4.667	3.806	3.411	3.179	3.025	2.915	2.832	2.767	2.714	2.671	2.604	2.533	2.459	2.412	2.380	2.314	2.279	2.261	2.243	2.208	13
14	4.600	3.739	3.344	3.112	2.958	2.848	2.764	2.699	2.646	2.602	2.534	2.463	2.388	2.341	2.308	2.241	2.205	2.187	2.169	2.131	14
15	4.543	3.682	3.287	3.056	2.901	2.790	2.707	2.641	2.588	2.544	2.475	2.403	2.328	2.280	2.247	2.178	2.142	2.123	2.105	2.066	15
16	4.494	3.634	3.239	3.007	2.852	2.741	2.657	2.591	2.538	2.494	2.425	2.352	2.276	2.227	2.194	2.124	2.087	2.068	2.049	2.010	16
17	4.451	3.592	3.197	2.965	2.810	2.699	2.614	2.548	2.494	2.450	2.381	2.308	2.230	2.181	2.148	2.077	2.040	2.020	2.001	1.960	17
18	4.414	3.555	3.160	2.928	2.773	2.661	2.577	2.510	2.456	2.412	2.342	2.269	2.191	2.141	2.107	2.035	1.998	1.978	1.958	1.917	18
19	4.381	3.522	3.127	2.895	2.740	2.628	2.544	2.477	2.423	2.378	2.308	2.234	2.155	2.105	2.071	1.999	1.960	1.940	1.920	1.878	19
20	4.351	3.493	3.098	2.866	2.711	2.599	2.514	2.447	2.393	2.348	2.278	2.203	2.124	2.074	2.039	1.966	1.927	1.907	1.886	1.843	20
21	4.326	3.467	3.072	2.840	2.685	2.573	2.488	2.420	2.366	2.321	2.250	2.175	2.096	2.045	2.010	1.936	1.897	1.876	1.855	1.812	21
22	4.301	3.443	3.048	2.817	2.661	2.549	2.464	2.397	2.342	2.297	2.226	2.151	2.071	2.020	1.984	1.909	1.869	1.848	1.827	1.783	22
23	4.279	3.422	3.027	2.796	2.640	2.528	2.442	2.375	2.320	2.275	2.204	2.128	2.048	1.996	1.961	1.885	1.844	1.823	1.802	1.757	23
24	4.260	3.403	3.008	2.777	2.621	2.508	2.423	2.355	2.300	2.255	2.183	2.106	2.027	1.975	1.939	1.863	1.822	1.800	1.779	1.733	24
25	4.242	3.385	2.990	2.759	2.603	2.490	2.405	2.337	2.282	2.236	2.165	2.088	2.007	1.955	1.919	1.842	1.801	1.779	1.757	1.711	25
30	4.171	3.316	2.922	2.690	2.534	2.421	2.336	2.268	2.211	2.165	2.092	2.015	1.932	1.878	1.841	1.761	1.718	1.695	1.672	1.622	30
35	4.121	3.267	2.874	2.641	2.485	2.372	2.286	2.217	2.161	2.114	2.041	1.963	1.878	1.824	1.786	1.703	1.658	1.635	1.610	1.558	35
40	4.085	3.232	2.839	2.606	2.449	2.336	2.249	2.180	2.124	2.077	2.003	1.924	1.839	1.783	1.744	1.660	1.614	1.589	1.564	1.509	40
50	4.034	3.183	2.790	2.557	2.400	2.286	2.199	2.130	2.073	2.026	1.952	1.871	1.784	1.727	1.687	1.599	1.551	1.525	1.498	1.438	50
75	3.968	3.119	2.727	2.494	2.337	2.222	2.134	2.064	2.007	1.959	1.884	1.802	1.712	1.653	1.611	1.518	1.466	1.437	1.407	1.339	75
100	3.936	3.087	2.696	2.463	2.306	2.191	2.103	2.032	1.975	1.927	1.850	1.768	1.678	1.618	1.573	1.477	1.422	1.392	1.359	1.283	100
150	3.904	3.056	2.665	2.432	2.274	2.160	2.071	2.000	1.943	1.894	1.817	1.734	1.641	1.580	1.535	1.438	1.377	1.345	1.309	1.223	150
$\infty$	3.841	2.996	2.605	2.372	2.214	2.099	2.010	1.938	1.880	1.831	1.752	1.666	1.571	1.506	1.459	1.350	1.283	1.243	1.197	(1.0)	$\infty$

$q = 0.975$	$\alpha_1^* = 2\%$	$\alpha_2 = 5\%$	$\gamma = 95\%$
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$\nu_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	50	75	100	150	$\infty$	$\nu_2$
1	647.8	789.5	864.2	899.6	921.8	937.1	948.2	956.7	963.3	968.6	978.7	984.9	993.1	998.1	1001	1008	1011	1013	1015	1018	1
2	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.37	39.39	39.40	39.41	39.43	39.45	39.46	39.46	39.48	39.48	39.49	39.49	39.50	2
3	17.44	18.04	18.44	18.70	18.88	18.93	18.96	18.97	18.98	18.99	19.00	19.01	19.02	19.03	19.03	19.04	19.04	19.05	19.05	19.05	3
4	12.22	12.85	13.25	13.50	13.68	13.73	13.76	13.77	13.78	13.79	13.80	13.81	13.82	13.83	13.83	13.84	13.84	13.85	13.85	13.85	4
5	10.01	10.64	11.04	11.29	11.47	11.52	11.55	11.56	11.57	11.58	11.59	11.60	11.61	11.62	11.62	11.63	11.63	11.64	11.64	11.64	5
6	8.813	9.44	9.84	10.09	10.27	10.32	10.35	10.36	10.37	10.38	10.39	10.40	10.41	10.42	10.42	10.43	10.43	10.44	10.44	10.44	6
7	8.073	8.70	9.10	9.35	9.53	9.58	9.61	9.62	9.63	9.64	9.65	9.66	9.67	9.68	9.68	9.69	9.69	9.70	9.70	9.70	7
8	7.571	8.20	8.60	8.85	9.03	9.08	9.11	9.12	9.13	9.14	9.15	9.16	9.17	9.18	9.18	9.19	9.19	9.20	9.20	9.20	8
9	7.209	7.84	8.24	8.49	8.67	8.72	8.75	8.76	8.77	8.78	8.79	8.80	8.81	8.82	8.82	8.83	8.83	8.84	8.84	8.84	9
10	6.937	7.57	7.97	8.22	8.40	8.45	8.48	8.49	8.50	8.51	8.52	8.53	8.54	8.55	8.55	8.56	8.56	8.57	8.57	8.57	10
11	6.724	7.36	7.76	8.01	8.19	8.24	8.27	8.28	8.29	8.30	8.31	8.32	8.33	8.34	8.34	8.35	8.35	8.36	8.36	8.36	11
12	6.554	7.19	7.59	7.84	8.02	8.07	8.10	8.11	8.12	8.13	8.14	8.15	8.16	8.17	8.17	8.18	8.18	8.19	8.19	8.19	12
13	6.414	7.05	7.45	7.70	7.88	7.93	7.96	7.97	7.98	7.99	8.00	8.01	8.02	8.03	8.03	8.04	8.04	8.05	8.05	8.05	13
14	6.298	6.93	7.33	7.58	7.76	7.81	7.84	7.85	7.86	7.87	7.88	7.89	7.90	7.91	7.91	7.92	7.92	7.93	7.93	7.93	14
15	6.200	6.84	7.24	7.49	7.67	7.72	7.75	7.76	7.77	7.78	7.79	7.80	7.81	7.82	7.82	7.83	7.83	7.84	7.84	7.84	15
16	6.115	6.75	7.15	7.40	7.58	7.63	7.66	7.67	7.68	7.69	7.70	7.71	7.72	7.73	7.73	7.74	7.74	7.75	7.75	7.75	16
17	6.042	6.68	7.08	7.33	7.51	7.56	7.59	7.60	7.61	7.62	7.63	7.64	7.65	7.66	7.66	7.67	7.67	7.68	7.68	7.68	17
18	5.978	6.62	7.02	7.27	7.45	7.50	7.53	7.54	7.55	7.56	7.57	7.58	7.59	7.60	7.60	7.61	7.61	7.62	7.62	7.62	18
19	5.922	6.57	6.97	7.22	7.40	7.45	7.48	7.49	7.50	7.51	7.52	7.53	7.54	7.55	7.55	7.56	7.56	7.57	7.57	7.57	19
20	5.871	6.52	6.92	7.17	7.35	7.40	7.43	7.44	7.45	7.46	7.47	7.48	7.49	7.50	7.50	7.51	7.51	7.52	7.52	7.52	20
21	5.827	6.47	6.87	7.12	7.30	7.35	7.38	7.39	7.40	7.41	7.42	7.43	7.44	7.45	7.45	7.46	7.46	7.47	7.47	7.47	21
22	5.788	6.43	6.83	7.08	7.26	7.31	7.34	7.35	7.36	7.37	7.38	7.39	7.40	7.41	7.41	7.42	7.42	7.43	7.43	7.43	22
23	5.750	6.39	6.79	7.04	7.22	7.27	7.30	7.31	7.32	7.33	7.34	7.35	7.36	7.37	7.37	7.38	7.38	7.39	7.39	7.39	23
24	5.717	6.36	6.76	7.01	7.19	7.24	7.27	7.28	7.29	7.30	7.31	7.32	7.33	7.34	7.34	7.35	7.35	7.36	7.36	7.36	24
25	5.686	6.33	6.73	6.98	7.16	7.21	7.24	7.25	7.26	7.27	7.28	7.29	7.30	7.31	7.31	7.32	7.32	7.33	7.33	7.33	25
30	5.588	6.18	6.58	6.83	7.01	7.06	7.09	7.10	7.11	7.12	7.13	7.14	7.15	7.16	7.16	7.17	7.17	7.18	7.18	7.18	30
35	5.485	6.10	6.50	6.75	6.93	6.98	7.01	7.02	7.03	7.04	7.05	7.06	7.07	7.08	7.08	7.09	7.09	7.10	7.10	7.10	35
40	5.424	6.05	6.45	6.70	6.88	6.93	6.96	6.97	6.98	6.99	7.00	7.01	7.02	7.03	7.03	7.04	7.04	7.05	7.05	7.05	40
50	5.340	5.97	6.37	6.62	6.80	6.85	6.88	6.89	6.90	6.91	6.92	6.93	6.94	6.95	6.95	6.96	6.96	6.97	6.97	6.97	50
75	5.232	5.87	6.27	6.52	6.70	6.75	6.78	6.79	6.80	6.81	6.82	6.83	6.84	6.85	6.85	6.86	6.86	6.87	6.87	6.87	75
100	5.179	5.82	6.22	6.47	6.65	6.70	6.73	6.74	6.75	6.76	6.77	6.78	6.79	6.80	6.80	6.81	6.81	6.82	6.82	6.82	100
150	5.126	5.78	6.18	6.43	6.61	6.66	6.69	6.70	6.71	6.72	6.73	6.74	6.75	6.76	6.76	6.77	6.77	6.78	6.78	6.78	150
$\infty$	5.024	5.68	6.08	6.33	6.51	6.56	6.59	6.60	6.61	6.62	6.63	6.64	6.65	6.66	6.66	6.67	6.67	6.68	6.68	6.68	$\infty$

Percentage points of the *F* distribution

$\alpha = 0.99$     $\alpha = 1\%$     $\alpha = 2\%$     $\gamma = 98\%$

$\nu_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	50	75	100	150	$\infty$	$\nu_2$
1	4052	4999	5403	5625	5764	5859	5928	5981	6022	6058	6106	6157	6209	6240	6261	6303	6324	6334	6345	6366	1
2	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39	99.40	99.42	99.43	99.45	99.46	99.47	99.48	99.49	99.49	99.49	99.50	2
3	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35	27.23	27.05	26.87	26.69	26.58	26.50	26.35	26.28	26.24	26.20	26.13	3
4	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66	14.55	14.37	14.20	14.02	13.91	13.84	13.69	13.61	13.58	13.54	13.46	4
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16	10.05	9.888	9.722	9.553	9.449	9.379	9.238	9.166	9.130	9.094	9.020	5
6	13.75	10.92	9.780	9.148	8.746	8.466	8.260	8.102	7.976	7.874	7.718	7.559	7.396	7.296	7.229	7.091	7.022	6.987	6.951	6.880	6
7	12.25	9.547	8.451	7.847	7.460	7.191	6.993	6.840	6.719	6.620	6.469	6.314	6.155	6.058	5.992	5.858	5.789	5.755	5.720	5.650	7
8	11.26	8.649	7.591	7.008	6.632	6.371	6.178	6.029	5.911	5.814	5.667	5.515	5.359	5.263	5.198	5.065	4.998	4.963	4.929	4.859	8
9	10.56	8.022	6.992	6.422	6.057	5.802	5.613	5.467	5.351	5.257	5.111	4.962	4.808	4.713	4.649	4.517	4.449	4.415	4.380	4.311	9
10	10.04	7.559	6.552	5.994	5.636	5.386	5.200	5.057	4.942	4.849	4.706	4.558	4.405	4.311	4.247	4.115	4.048	4.014	3.979	3.909	10
11	9.646	7.208	6.217	5.668	5.316	5.069	4.886	4.744	4.632	4.539	4.397	4.251	4.099	4.005	3.941	3.810	3.742	3.708	3.673	3.602	11
12	9.330	6.927	5.953	5.412	5.064	4.821	4.640	4.499	4.388	4.296	4.155	4.010	3.858	3.765	3.701	3.569	3.501	3.467	3.432	3.361	12
13	9.074	6.701	5.739	5.205	4.862	4.620	4.441	4.302	4.191	4.100	3.960	3.815	3.665	3.571	3.507	3.375	3.307	3.272	3.237	3.165	13
14	8.862	6.515	5.564	5.035	4.695	4.456	4.278	4.140	4.030	3.939	3.800	3.656	3.505	3.412	3.348	3.215	3.147	3.112	3.076	3.004	14
15	8.683	6.359	5.417	4.893	4.556	4.318	4.142	4.004	3.895	3.805	3.666	3.522	3.372	3.278	3.214	3.081	3.012	2.977	2.942	2.868	15
16	8.531	6.226	5.292	4.773	4.437	4.202	4.026	3.890	3.780	3.691	3.553	3.409	3.259	3.165	3.101	2.967	2.898	2.863	2.827	2.753	16
17	8.400	6.112	5.185	4.669	4.336	4.102	3.927	3.791	3.682	3.593	3.456	3.312	3.162	3.068	3.003	2.869	2.800	2.764	2.728	2.653	17
18	8.285	6.013	5.092	4.579	4.248	4.015	3.841	3.705	3.597	3.508	3.371	3.227	3.077	2.983	2.919	2.784	2.714	2.678	2.641	2.566	18
19	8.185	5.926	5.010	4.500	4.171	3.939	3.765	3.631	3.523	3.434	3.297	3.153	3.003	2.909	2.844	2.709	2.639	2.602	2.565	2.489	19
20	8.096	5.849	4.938	4.431	4.103	3.871	3.699	3.564	3.457	3.368	3.231	3.088	2.938	2.843	2.778	2.643	2.572	2.535	2.498	2.421	20
21	8.017	5.780	4.874	4.369	4.042	3.812	3.640	3.506	3.398	3.310	3.173	3.030	2.880	2.785	2.720	2.584	2.512	2.475	2.438	2.360	21
22	7.945	5.719	4.817	4.313	3.988	3.758	3.587	3.453	3.346	3.258	3.121	2.978	2.827	2.733	2.667	2.531	2.459	2.422	2.384	2.305	22
23	7.881	5.664	4.765	4.264	3.939	3.710	3.539	3.406	3.299	3.211	3.074	2.931	2.781	2.686	2.620	2.483	2.411	2.373	2.335	2.256	23
24	7.823	5.614	4.718	4.218	3.895	3.667	3.496	3.363	3.256	3.168	3.032	2.889	2.738	2.643	2.577	2.440	2.367	2.329	2.291	2.211	24
25	7.770	5.568	4.675	4.177	3.855	3.627	3.457	3.324	3.217	3.129	2.993	2.850	2.699	2.604	2.538	2.400	2.327	2.289	2.250	2.169	25
30	7.562	5.380	4.510	4.018	3.699	3.473	3.304	3.173	3.067	2.979	2.843	2.700	2.549	2.453	2.386	2.245	2.170	2.131	2.091	2.006	30
35	7.419	5.268	4.396	3.908	3.592	3.368	3.200	3.068	2.963	2.876	2.740	2.597	2.445	2.348	2.281	2.137	2.060	2.020	1.979	1.891	35
40	7.314	5.179	4.313	3.828	3.514	3.291	3.124	2.993	2.888	2.801	2.666	2.522	2.369	2.271	2.203	2.058	1.980	1.938	1.896	1.805	40
50	7.171	5.057	4.199	3.720	3.408	3.186	3.020	2.890	2.785	2.698	2.562	2.419	2.265	2.167	2.098	1.949	1.868	1.825	1.780	1.683	50
75	6.985	4.900	4.054	3.580	3.272	3.052	2.887	2.758	2.653	2.567	2.431	2.287	2.132	2.031	1.960	1.806	1.720	1.674	1.625	1.525	75
100	6.895	4.824	3.984	3.513	3.206	2.988	2.823	2.694	2.590	2.503	2.368	2.223	2.067	1.965	1.893	1.735	1.646	1.598	1.546	1.442	100
150	6.807	4.749	3.915	3.447	3.142	2.924	2.761	2.632	2.528	2.441	2.306	2.160	2.003	1.900	1.827	1.665	1.572	1.520	1.465	1.331	150
$\infty$	6.635	4.605	3.782	3.319	3.017	2.802	2.639	2.511	2.407	2.321	2.185	2.039	1.878	1.773	1.696	1.523	1.419	1.358	1.288	1.000	$\infty$

$\alpha = 0.995$     $\alpha = 1\%$     $\alpha = 2\%$     $\gamma = 98\%$

$\nu_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	50	75	100	150	$\infty$	$\nu_2$
1	18211	20000	21615	22500	23056	23437	23715	23925	24091	24224	24426	24630	24836	24960	25044	25211	25295	25337	25380	25464	1
2	198.5	199.0	199.2	199.2	199.3	199.3	199.4	199.4	199.4	199.4	199.4	199.4	199.4	199.5	199.5	199.5	199.5	199.5	199.5	199.5	2
3	55.55	49.80	47.47	46.19	45.39	44.84	44.43	44.13	43.88	43.69	43.39	43.08	42.78	42.59	42.47	42.21	42.09	42.02	41.96	41.83	3
4	31.33	26.28	24.26	23.15	22.46	21.97	21.62	21.36	21.14	20.97	20.70	20.44	20.17	20.00	19.89	19.67	19.55	19.50	19.44	19.32	4
5	22.78	18.31	16.53	15.56	14.94	14.51	14.20	13.96	13.77	13.62	13.38	13.15	12.90	12.76	12.66	12.45	12.35	12.30	12.25	12.14	5
6	18.63	14.54	12.92	12.03	11.46	11.07	10.79	10.57	10.39	10.25	10.03	9.814	9.589	9.451	9.358	9.170	9.074	9.026	8.977	8.879	6
7	16.24	12.40	10.88	10.05	9.522	9.165	8.885	8.678	8.514	8.380	8.176	7.968	7.754	7.623	7.534	7.354	7.263	7.217	7.170	7.076	7
8	14.89	11.04	9.596	8.805	8.302	7.952	7.694	7.496	7.339	7.211	7.015	6.814	6.608	6.482	6.396	6.222	6.133	6.088	6.042	5.951	8
9	13.61	10.11	8.717	7.956	7.471	7.134	6.885	6.693	6.541	6.417	6.227	6.032	5.832	5.708	5.625	5.454	5.367	5.322	5.278	5.188	9
10	12.83	9.427	8.081	7.343	6.872	6.545	6.302	6.116	5.968	5.847	5.661	5.471	5.274	5.153	5.071	4.902	4.816	4.772	4.728	4.639	10
11	12.23	8.912	7.600	6.881	6.422	6.102	5.865	5.682	5.537	5.418	5.236	5.049	4.855	4.736	4.654	4.488	4.402	4.359	4.315	4.226	11
12	11.75	8.510	7.226	6.521	6.071	5.757	5.525	5.345	5.202	5.085	4.906	4.721	4.530	4.412	4.331	4.165	4.080	4.037	3.993	3.904	12
13	11.37	8.186	6.926	6.233	5.791	5.482	5.253	5.076	4.935	4.820	4.643	4.460	4.270	4.153	4.073	3.908	3.823	3.780	3.736	3.647	13
14	11.06	7.922	6.680	5.998	5.562	5.257	5.031	4.857	4.717	4.603	4.428	4.247	4.059	3.942	3.862	3.698	3.612	3.569	3.525	3.436	14
15	10.80	7.701	6.476	5.803	5.372	5.071	4.847	4.674	4.536	4.424	4.250	4.070	3.883	3.766	3.687	3.523	3.437	3.394	3.350	3.260	15
16	10.58	7.514	6.303	5.638	5.212	4.913	4.692	4.521	4.384	4.272	4.099	3.920	3.734	3.618	3.539	3.375	3.290	3.246	3.202	3.112	16
17	10.38	7.354	6.156	5.497	5.075	4.779	4.559	4.389	4.254	4.142	3.971	3.793	3.607	3.492	3.412	3.248	3.163	3.119	3.075	2.984	17
18	10.22	7.215	6.028	5.375	4.956	4.663	4.445	4.276	4.141	4.030	3.860	3.683	3.497	3.382	3.303	3.139	3.053	3.009	2.965	2.873	18
19	10.07	7.093	5.916	5.268	4.853	4.561	4.345	4.177	4.043	3.933	3.763	3.587	3.402	3.287	3.208	3.043	2.957	2.913	2.868	2.776	19
20	9.944	6.986	5.818	5.174	4.762	4.472	4.257	4.090	3.956	3.847	3.678	3.502	3.318	3.203	3.123	2.959	2.872	2.828	2.783	2.690	20
21	9.830	6.891	5.730	5.091	4.681	4.393	4.179	4.013	3.880	3.771	3.602	3.427	3.243	3.128	3.049	2.884	2.797	2.753	2.707	2.614	21
22	9.727	6.806	5.652	5.017	4.609	4.322	4.109	3.944	3.812	3.703	3.535	3.360	3.176	3.061	2.982	2.817	2.730	2.686	2.640	2.545	22
23	9.635	6.730	5.582	4.950	4.544	4.258	4.047	3.882	3.750	3.642	3.475	3.300	3.116	3.001	2.922	2.756	2.669	2.624	2.579	2.484	23
24	9.551	6.661	5.519	4.890	4.486	4.202	3.991	3.826	3.695	3.587	3.420	3.246	3.062	2.947	2.868	2.702	2.614	2.569	2.523	2.428	24
25	9.475	6.598	5.462	4.835	4.433	4.150	3.939	3.776	3.645	3.537	3.370	3.196	3.013	2.898	2.819	2.652	2.564	2.519	2.473	2.377	25
30	9.180	6.355	5.239	4.623	4.228	3.949	3.742	3.580	3.450	3.344	3.179	3.006	2.823	2.708	2.628	2.459	2.370	2.323	2.276	2.176	30
35	8.976	6.188	5.088	4.479	4.088	3.812	3.607	3.447	3.318	3.212	3.048	2.876	2.693	2.577	2.497	2.327	2.236	2.188	2.139	2.036	35
40	8.828	6.066	4.976	4.374	3.986	3.713	3.509	3.350	3.222	3.117	2.953	2.781	2.598	2.482	2.401	2.230	2.137	2.088	2.038	1.932	40
50	8.626	5.902	4.826	4.232	3.849	3.579	3.376	3.219	3.092	2.988	2.825	2.653	2.470	2.353	2.272	2.097	2.001	1.951	1.899	1.786	50
75	8.366	5.691	4.635	4.050	3.674	3.407	3.208	3.052	2.927	2.823	2.661	2.490	2.306	2.188	2.105	1.925	1.824	1.771	1.714	1.589	75
100	8.241	5.589	4.542	3.963	3.589	3.325	3.127	2.972	2.847	2.744	2.583	2.411	2.227	2.108	2.024	1.840	1.737	1.681	1.621	1.485	100
150	8.118	5.490	4.453	3.878	3.508	3.245	3.048	2.894	2.770	2.667	2.506	2.335	2.150	2.030	1.944	1.756	1.649	1.590	1.526	1.374	150
$\infty$	7.879	5.298	4.279	3.715	3.350	3.091	2.897	2.744	2.621	2.519	2.358	2.187	2.000	1.877	1.789	1.590	1.470	1.402	1.322	(1.0)	$\infty$



# Percentage points of the F distribution

$\alpha = 0.999$	$\alpha = 0.99$	$\alpha = 0.95$	$\alpha = 0.90$
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The values for  $\alpha = 1$  should be multiplied by 10

$\nu_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	50	75	100	150	$\infty$	$\nu_2$
1	40528	50000	54038	56250	57640	58594	59287	59814	60228	60562	61087	61578	62091	62402	62610	63029	63239	63344	63450	63562	1
2	999.5	999.0	998.2	997.3	996.3	995.3	994.4	993.4	992.4	991.4	989.4	987.4	985.4	983.5	981.5	979.5	977.5	975.5	973.5	971.5	2
3	167.0	148.5	141.1	137.1	134.6	132.8	131.6	130.6	129.9	129.2	128.3	127.4	126.4	125.8	125.4	124.7	124.3	124.1	123.9	123.5	3
4	74.14	61.25	58.18	55.44	53.71	52.53	51.66	50.96	50.47	50.05	49.71	49.46	49.28	49.10	48.98	48.88	48.79	48.71	48.64	48.58	4
5	47.18	37.12	33.20	31.08	29.75	28.83	28.18	27.65	27.24	26.92	26.62	26.39	26.23	26.10	26.00	25.92	25.85	25.79	25.74	25.69	5
6	35.51	27.00	23.70	21.92	20.80	20.03	19.48	19.03	18.69	18.41	18.19	17.99	17.82	17.72	17.65	17.59	17.54	17.49	17.45	17.41	6
7	29.25	21.89	18.77	17.20	16.21	15.52	15.02	14.63	14.33	14.08	13.87	13.71	13.53	13.43	13.37	13.32	13.27	13.23	13.19	13.16	7
8	25.41	18.49	15.83	14.39	13.48	12.86	12.40	12.05	11.77	11.54	11.39	11.28	11.19	11.12	11.06	11.01	10.97	10.93	10.90	10.87	8
9	22.86	16.39	13.90	12.58	11.71	11.13	10.70	10.37	10.11	9.894	9.750	9.670	9.600	9.540	9.490	9.440	9.400	9.370	9.340	9.310	9
10	21.04	14.91	12.66	11.28	10.48	9.928	9.517	9.204	8.966	8.754	8.645	8.575	8.515	8.465	8.425	8.385	8.355	8.325	8.300	8.275	10
11	19.69	13.81	11.58	10.35	9.578	9.047	8.655	8.355	8.116	7.922	7.826	7.761	7.701	7.651	7.611	7.571	7.541	7.511	7.485	7.460	11
12	18.64	12.97	10.80	9.633	8.892	8.379	8.001	7.710	7.480	7.292	7.200	7.135	7.075	7.025	6.985	6.945	6.915	6.885	6.860	6.835	12
13	17.82	12.31	10.21	9.073	8.354	7.866	7.489	7.206	6.982	6.799	6.710	6.645	6.585	6.535	6.495	6.455	6.425	6.395	6.370	6.345	13
14	17.14	11.78	9.729	8.622	7.922	7.436	7.077	6.802	6.583	6.404	6.318	6.253	6.193	6.143	6.103	6.063	6.033	6.003	5.978	5.953	14
15	16.59	11.34	9.335	8.253	7.567	7.092	6.741	6.471	6.258	6.081	5.997	5.932	5.872	5.822	5.782	5.742	5.712	5.682	5.657	5.632	15
16	16.12	10.97	9.006	7.944	7.272	6.806	6.460	6.195	5.984	5.812	5.729	5.664	5.604	5.554	5.514	5.474	5.444	5.414	5.389	5.364	16
17	15.72	10.66	8.727	7.683	7.022	6.562	6.223	5.962	5.754	5.584	5.501	5.436	5.376	5.326	5.286	5.246	5.216	5.186	5.161	5.136	17
18	15.38	10.39	8.487	7.459	6.808	6.355	6.021	5.763	5.558	5.390	5.307	5.242	5.182	5.132	5.092	5.052	5.022	4.992	4.967	4.942	18
19	15.08	10.16	8.280	7.265	6.622	6.175	5.845	5.590	5.388	5.222	5.139	5.074	5.014	4.964	4.924	4.884	4.854	4.824	4.799	4.774	19
20	14.82	9.953	8.098	7.098	6.461	6.019	5.692	5.440	5.239	5.075	4.992	4.927	4.867	4.817	4.777	4.737	4.707	4.677	4.652	4.627	20
21	14.59	9.772	7.938	6.947	6.318	5.881	5.557	5.308	5.108	4.946	4.863	4.798	4.738	4.688	4.648	4.608	4.578	4.548	4.523	4.498	21
22	14.38	9.612	7.798	6.814	6.191	5.758	5.438	5.190	4.993	4.832	4.749	4.684	4.624	4.574	4.534	4.494	4.464	4.434	4.409	4.384	22
23	14.20	9.469	7.669	6.696	6.078	5.649	5.331	5.086	4.890	4.730	4.647	4.582	4.522	4.472	4.432	4.392	4.362	4.332	4.307	4.282	23
24	14.03	9.339	7.554	6.589	5.977	5.550	5.235	4.991	4.797	4.638	4.555	4.490	4.430	4.380	4.340	4.300	4.270	4.240	4.215	4.190	24
25	13.88	9.223	7.451	6.493	5.885	5.462	5.148	4.906	4.713	4.555	4.472	4.407	4.347	4.297	4.257	4.217	4.187	4.157	4.132	4.107	25
30	13.29	8.773	7.054	6.125	5.534	5.122	4.817	4.581	4.393	4.239	4.156	4.091	4.031	3.981	3.941	3.901	3.871	3.841	3.816	3.791	30
35	12.80	8.470	6.787	5.878	5.298	4.894	4.595	4.363	4.178	4.027	3.944	3.879	3.819	3.769	3.729	3.689	3.659	3.629	3.604	3.579	35
40	12.61	8.251	6.595	5.698	5.128	4.731	4.436	4.207	4.024	3.874	3.791	3.726	3.666	3.616	3.576	3.536	3.506	3.476	3.451	3.426	40
50	12.22	7.958	6.338	5.459	4.901	4.512	4.222	3.998	3.818	3.671	3.588	3.523	3.463	3.413	3.373	3.333	3.303	3.273	3.248	3.223	50
75	11.73	7.585	6.011	5.159	4.617	4.237	3.955	3.736	3.561	3.416	3.333	3.268	3.208	3.158	3.118	3.078	3.048	3.018	2.993	2.968	75
100	11.50	7.408	5.857	5.017	4.482	4.107	3.829	3.612	3.439	3.296	3.213	3.148	3.088	3.038	2.998	2.958	2.928	2.898	2.873	2.848	100
150	11.27	7.236	5.707	4.879	4.351	3.981	3.706	3.493	3.321	3.179	3.096	3.031	2.971	2.921	2.881	2.841	2.811	2.781	2.756	2.731	150
$\infty$	10.83	6.908	5.422	4.617	4.103	3.743	3.475	3.266	3.097	2.959	2.876	2.811	2.751	2.701	2.661	2.621	2.591	2.561	2.536	2.511	$\infty$

$\alpha = 0.9999$	$\alpha = 0.999$	$\alpha = 0.99$	$\alpha = 0.95$
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The values for  $\alpha = 1$  should be multiplied by 1000

$\nu_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	50	75	100	150	$\infty$	$\nu_2$
1	40528	50000	54038	56250	57640	58594	59287	59814	60228	60562	61067	61570	62091	62402	62610	63029	63239	63344	63450	63562	1
2	9999	9999	9998	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	9999	2
3	784.0	694.7	659.3	640.2	628.2	619.9	613.9	609.3	605.7	602.8	598.3	593.8	589.3	586.5	584.7	581.0	579.1	578.1	577.2	576.3	3
4	241.8	198.0	181.0	171.9	166.1	162.2	159.3	157.1	155.4	154.0	151.8	149.7	147.5	146.2	145.3	143.5	142.6	142.1	141.7	141.3	4
5	124.9	97.03	86.29	80.53	76.91	74.43	72.81	71.23	70.13	69.25	67.91	66.54	65.16	64.31	63.75	62.80	62.02	61.73	61.43	61.14	5
6	82.49	61.83	53.68	49.42	46.75	44.91	43.57	42.54	41.73	41.08	40.08	39.07	38.04	37.41	36.98	36.13	35.69	35.47	35.25	35.08	6
7	62.17	45.13	38.68	35.22	33.06	31.57	30.48	29.64	28.99	28.45	27.64	26.82	25.98	25.48	25.12	24.42	24.06	23.88	23.70	23.54	7
8	50.89	38.06	30.46	27.49	25.63	24.36	23.42	22.71	22.14	21.68	20.98	20.27	19.55	19.10	18.80	18.19	17.89	17.73	17.57	17.42	8
9	43.48	30.34	25.40	22.77	21.11	19.97	19.14	18.50	18.00	17.59	16.97	16.33	15.68	15.28	15.01	14.47	14.19	14.05	13.91	13.77	9
10	38.58	26.65	22.04	18.63	18.12	17.08	16.32	15.74	15.27	14.90	14.33	13.75	13.15	12.78	12.54	12.03	11.77	11.65	11.51	11.37	10
11	36.06	23.85	19.88	17.42	16.02	15.05	14.34	13.80	13.37	13.02	12.49	11.95	11.39	11.06	10.81	10.34	10.10	9.977	9.854	9.805	11
12	32.43	21.85	17.90	15.79	14.47	13.56	12.89	12.38	11.98	11.65	11.14	10.63	10.10	9.777	9.557	9.108	8.878	8.782	8.644	8.606	12
13	30.39	20.31	16.55	14.55	13.28	12.42	11.79	11.30	10.92	10.60	10.12	9.632	9.127	8.816	8.606	8.175	7.954	7.842	7.729	7.500	13
14	28.77	19.09	15.49	13.57	12.37	11.53	10.92	10.46	10.09	9.785	9.326	8.853	8.366	8.067	7.864	7.448	7.234	7.126	7.016	6.793	14
15	27.45	18.11	14.64	12.78	11.62	10.82	10.23	9.780	9.422	9.131	8.686	8.229	7.758	7.468	7.271	6.866	6.656	6.553	6.446	6.229	15
16	26.36	17.30	13.93	12.14	11.01	10.23	9.663	9.226	8.878	8.596	8.164	7.720	7.262	6.979	6.787	6.392	6.189	6.086	5.981	5.768	16
17	25.44	16.62	13.34	11.60	10.50	9.747	9.191	8.765	8.427	8.162	7.730	7.297	6.850	6.573	6.385	5.999	5.799	5.698	5.595	5.385	17
18	24.66	16.04	12.85	11.14	10.07	9.335	8.792	8.376	8.046	7.777	7.365	6.941	6.503	6.232	6.047	5.667	5.471	5.371	5.270	5.06	18
19	23.99	15.55	12.42	10.75	9.706	8.983	8.452	8.044	7.720	7.457	7.053	6.637	6.207	5.941	5.759	5.385	5.191	5.093	4.993	4.788	19
20	23.40	15.12	12.05	10.41	9.388	8.679	8.158	7.757	7.439	7.181	6.784	6.375	5.952	5.689	5.510	5.141	4.950	4.852	4.753	4.550	20
21	22.89	14.74	11.73	10.12	9.111	8.414	7.901	7.507	7.195	6.940	6.548	6.147	5.729	5.471	5.294	4.929	4.740	4.643	4.545	4.344	21
22	22.43	14.41	11.44	9.860	8.867	8.180	7.676	7.288	6.980	6.729	6.343	5.946	5.534	5.279	5.104	4.743	4.555	4.459	4.362	4.162	22
23	22.03	14.12	11.19	9.630	8.651	7.974	7.476	7.093	6.789	6.542	6.161	5.769	5.362	5.109	4.936	4.578	4.392	4.297	4.200	4.000	23
24	21.66	13.85	10.96	9.425	8.458	7.790	7.298	6.920	6.620	6.375	5.999	5.611	5.208	4.958	4.787	4.432	4.247	4.152	4.055	3.857	24
25	21.34	13.62	10.76	9.240	8.285	7.624	7.138	6.765	6.468	6.226	5.854	5.470	5.071	4.823	4.653	4.300	4.116	4.022	3.926	3.728	25
30	20.09	12.72	9.994	8.544	7.632	7.002	6.537	6.180	5.896	5.664	5.308	4.939	4.554	4.314	4.149	3.806	3.625	3.532	3.437	3.240	30
35	19.26	12.12	9.487	8.084	7.202	6.592	6.143	5.796	5.521	5.296	4.950	4.591	4.216	3.981	3.819	3.481	3.303	3.210	3.115	2.918	35
40	18.67	11.70	9.128	7.759	6.899	6.303	5.864	5.526	5.256	5.036	4.697	4.346	3.977	3.746	3.587	3.252	3.074	2.982	2.887	2.686	40
50	17.88	11.14	8.652	7.330	6.498	5.922	5.497	5.170	4.909	4.695	4.366	4.024	3.664	3.438	3.281	2.950	2.773	2.680	2.584	2.380	50
75	16.89	10.44	8.068	6.802	6.006	5.455	5.048	4.734	4.483	4.278	3.961	3.630	3.281	3.060	2.907	2.578	2.399	2.304	2.205	1.988	75
100	16.43	10.11	7.791	6.555	5.777	5.237	4.839	4.531	4.285	4.084	3.773	3.448	3.104	2.885	2.732	2.404	2.223	2.126	2.024	1.807	100
150	15.98	9.800	7.528	6.319	5.558	5.030	4.640	4.338	4.097	3.900	3.594	3.274	2.934	2.718	2.566	2.236	2.052	1.953	1.846	1.627	150
$\infty$	15.14	9.210	7.036	5.878	5.149	4.643	4.268	3.978	3.747	3.556	3.261	2.951	2.619	2.406	2.254	1.919	1.724	1.613	1.497	1.0	$\infty$

# Critical values for the Kolmogorov-Smirnov goodness-of-fit test (for completely specified distributions)

$\alpha_1$	5%	2.5%	1%	0.5%
$\alpha_2$	10%	5%	2%	1%
$n$				
1	0.9500	0.9750	0.9900	0.9950
2	0.7784	0.8419	0.9000	0.9293
3	0.6360	0.7076	0.7846	0.8290
4	0.5652	0.6239	0.6889	0.7342
5	0.5094	0.5633	0.6272	0.6585
6	0.4680	0.5193	0.5774	0.6166
7	0.4361	0.4834	0.5384	0.5758
8	0.4096	0.4543	0.5065	0.5418
9	0.3875	0.4300	0.4796	0.5133
10	0.3687	0.4092	0.4566	0.4889
11	0.3524	0.3912	0.4367	0.4677
12	0.3382	0.3754	0.4192	0.4490
13	0.3255	0.3614	0.4036	0.4325
14	0.3142	0.3489	0.3897	0.4176
15	0.3040	0.3376	0.3771	0.4042
16	0.2947	0.3273	0.3657	0.3920
17	0.2863	0.3180	0.3553	0.3809
18	0.2785	0.3094	0.3457	0.3706
19	0.2714	0.3014	0.3369	0.3612
20	0.2647	0.2941	0.3287	0.3524

$\alpha_1$	5%	2.5%	1%	0.5%
$\alpha_2$	10%	5%	2%	1%
$n$				
21	0.2586	0.2872	0.3210	0.3443
22	0.2528	0.2809	0.3139	0.3367
23	0.2475	0.2749	0.3073	0.3295
24	0.2424	0.2693	0.3010	0.3229
25	0.2377	0.2640	0.2952	0.3166
26	0.2332	0.2591	0.2896	0.3105
27	0.2290	0.2544	0.2844	0.3050
28	0.2250	0.2499	0.2794	0.2997
29	0.2212	0.2457	0.2747	0.2947
30	0.2176	0.2417	0.2702	0.2899
31	0.2141	0.2379	0.2660	0.2853
32	0.2108	0.2342	0.2619	0.2809
33	0.2077	0.2308	0.2580	0.2768
34	0.2047	0.2274	0.2543	0.2728
35	0.2018	0.2242	0.2507	0.2690
36	0.1991	0.2212	0.2473	0.2653
37	0.1965	0.2183	0.2440	0.2618
38	0.1939	0.2154	0.2409	0.2584
39	0.1915	0.2127	0.2379	0.2552
40	0.1891	0.2101	0.2349	0.2521

$\alpha_1$	5%	2.5%	1%	0.5%
$\alpha_2$	10%	5%	2%	1%
$n$				
41	0.1869	0.2076	0.2321	0.2490
42	0.1847	0.2052	0.2294	0.2461
43	0.1826	0.2028	0.2268	0.2433
44	0.1805	0.2006	0.2243	0.2406
45	0.1786	0.1984	0.2218	0.2380
46	0.1767	0.1963	0.2194	0.2354
47	0.1748	0.1942	0.2171	0.2330
48	0.1730	0.1922	0.2148	0.2306
49	0.1713	0.1903	0.2128	0.2283
50	0.1696	0.1884	0.2107	0.2260
55	0.1619	0.1798	0.2011	0.2157
60	0.1551	0.1723	0.1927	0.2067
65	0.1491	0.1657	0.1853	0.1988
70	0.1438	0.1597	0.1786	0.1917
75	0.1390	0.1544	0.1727	0.1853
80	0.1347	0.1498	0.1673	0.1795
85	0.1307	0.1452	0.1624	0.1742
90	0.1271	0.1412	0.1579	0.1694
95	0.1238	0.1375	0.1537	0.1649
100	0.1207	0.1340	0.1499	0.1608

Goodness-of-fit tests are designed to test a null hypothesis that some given data are a random sample from a specified probability distribution. The Kolmogorov-Smirnov tests are based on the maximum absolute difference  $D_n$  between the c.d.f. (cumulative distribution function)  $F_0(x)$  of the hypothesised distribution and the c.d.f. of the sample (sometimes called the empirical c.d.f.)  $F_n(x)$ . This sample c.d.f. is the step-function which starts at 0 and rises by  $1/n$  at each observed value, where  $n$  is the sample size, i.e.  $F_n(x)$  is equal to the proportion of the sample values which are less than or equal to  $x$ .

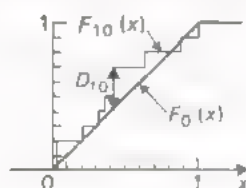
Critical regions for rejecting  $H_0$  are of the form  $D_n \geq \text{tabulated value}$ , and in most cases the general alternative hypothesis is appropriate, i.e. the  $\alpha_2$  significance levels should be used. One-sided alternative hypotheses can be dealt with by only considering differences in one direction between the c.d.f.s. For example, suppose  $H_1$  says that the actual values being sampled are mainly less than those expected from  $F_0(x)$ . If this is the case  $F_n(x)$  will tend to rise earlier than  $F_0(x)$ , and so instead of  $D_n$  we should then use the statistic  $D_n^- = \max \{F_n(x) - F_0(x)\}$ . In the opposite case, where  $H_1$  says that the values sampled are mainly greater than those expected from  $F_0(x)$ , we should use  $D_n^+ = \max \{F_0(x) - F_n(x)\}$ . Critical regions are  $D_n^-$  (or  $D_n^+$ )  $\geq \text{tabulated value}$ , and in these one-sided tests the  $\alpha_1$  significance levels should be used.

For illustration, let us test the null hypothesis  $H_0$  that the following ten observations (derived in fact from part of the top row of the table of random digits on page 42) are a random sample from the uniform distribution over (0:1), having c.d.f.  $F_0(x) = 0$  for  $x < 0$ ,  $F_0(x) = x$  for  $0 \leq x \leq 1$ , and  $F_0(x) = 1$  for  $x > 1$ :

0.02484 0.88139 0.31788 0.35873 0.63259 0.99886 0.20644 0.41853 0.41915 0.02944

Sorting the data into ascending order, we have

0.02484 0.02944 0.20644 0.31788 0.35873 0.41853 0.41915 0.63259 0.88139 0.99886



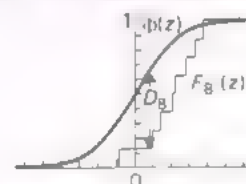
It is then easy to draw the sample c.d.f.,  $F_{10}(x)$ , and from the diagram we find that the maximum vertical distance between the two c.d.f.s, which occurs at  $x = 0.41915$ , is  $D_{10} = 0.7 - 0.41915 = 0.28085$ . But the critical region for rejection of  $H_0$  even at the  $\alpha_2 = 10\%$  significance level is  $D_{10} \geq 0.3687$ , and so we have no reason here to doubt the null hypothesis.

The Kolmogorov-Smirnov test may be used both when  $F_0(x)$  is

continuous and discrete. In the continuous case critical values are exact; in the discrete case they may be conservative (i.e. true  $\alpha < \text{nominal } \alpha$ ).

A particularly useful application of the test is to test data for normality. In this case use may be made of the graph on page 27 of the c.d.f. of the standard normal distribution by first standardising the data, i.e. subtracting the mean and dividing by the standard deviation. The resulting sample c.d.f. may be drawn on page 27 and the Kolmogorov-Smirnov test performed as usual. For example to test the hypothesis that the following data come from the normal distribution with mean 5 and standard deviation 2, we transform each observation  $X$  into  $Z = \frac{1}{2}(X - 5)$ .

(original) $X$	8.74	4.08	8.31	7.80	6.39	7.21	7.05	5.94
(transformed, $Z$ )	1.87	0.46	1.655	1.40	0.695	1.105	1.025	0.47



Then we sort the transformed data into ascending order and draw the sample c.d.f. on the graph on page 27 (step-heights are  $1/8$  since the sample size  $n$  is 8 here). The maximum vertical distance between the two c.d.f.s is seen to be about 0.556, and this shows strong evidence that the data do not come from the hypothesised distribution, since the  $\alpha_2 = 1\%$  critical region is  $D_8 \geq 0.5418$ .

Perhaps it is more commonly necessary to test for normality without the mean and standard deviation being specified. To perform the test in these circumstances, first estimate the mean by  $\bar{X} = \Sigma X/n$  and the standard deviation by  $s = \{\Sigma(X - \bar{X})^2/(n - 1)\}^{1/2}$ . Standardise the data using these estimates, and then proceed as before except that the critical values on page 27 should be used. For the above eight observations  $\bar{X} = 6.940$  and  $s = 1.484$ . The transformed data are now

1.213 -1.927 0.923 0.579 0.371 0.182 0.074 0.674

The maximum difference now found between the c.d.f. of this sample and that of the standard normal distribution is  $D_8 = 0.155$ , and this is certainly not significantly large, for even at the  $\alpha_2 = 10\%$  level the critical region is  $D_8 \geq 0.2652$ . We conclude therefore that although there was strong evidence that the data do not come from the originally specified normal distribution, they could quite easily have come from some other normal distribution. The originator of this type of test was W. H. Lilliefors.

Critical values for larger sample sizes than covered in the tables are discussed on page 35.



# Critical values for the Kolmogorov-Smirnov test for normality

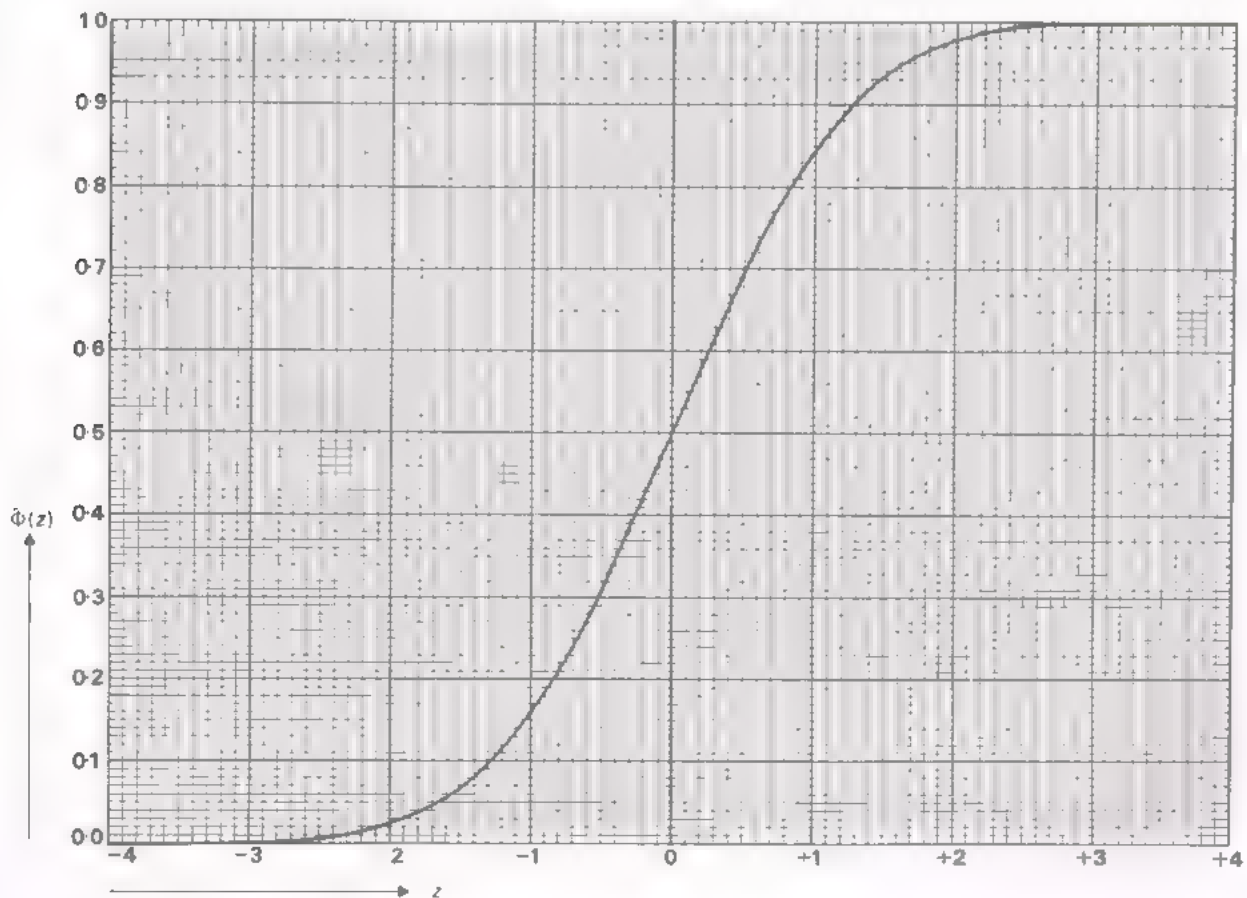
$\alpha_1$	5%	2%	1%	0.5%
$\alpha_2$	10%	5%	2%	1%
$n$				
1				
2				
3	0.3666	0.3758	0.3812	0.3830
4	0.3453	0.3753	0.4007	0.4131
5	0.3189	0.3431	0.3755	0.3970
6	0.2972	0.3234	0.3523	0.3708
7	0.2802	0.3043	0.3321	0.3509
8	0.2652	0.2880	0.3150	0.3332
9	0.2523	0.2741	0.2999	0.3174
10	0.2411	0.2619	0.2869	0.3037
11	0.2312	0.2514	0.2754	0.2916
12	0.2225	0.2420	0.2651	0.2810
13	0.2148	0.2336	0.2559	0.2714
14	0.2077	0.2261	0.2476	0.2627
15	0.2013	0.2192	0.2401	0.2549
16	0.1954	0.2129	0.2332	0.2476
17	0.1901	0.2071	0.2270	0.2410
18	0.1852	0.2017	0.2212	0.2349
19	0.1807	0.1968	0.2158	0.2292
20	0.1765	0.1921	0.2107	0.2238

$\alpha_1$	5%	2%	1%	0.5%
$\alpha_2$	10%	5%	2%	1%
$n$				
21	0.1725	0.1878	0.2060	0.2188
22	0.1688	0.1838	0.2015	0.2141
23	0.1653	0.1800	0.1974	0.2097
24	0.1620	0.1764	0.1936	0.2056
25	0.1589	0.1730	0.1899	0.2018
26	0.1560	0.1699	0.1865	0.1981
27	0.1533	0.1670	0.1833	0.1947
28	0.1507	0.1642	0.1802	0.1915
29	0.1483	0.1615	0.1773	0.1884
30	0.1460	0.1589	0.1746	0.1855
31	0.1437	0.1565	0.1719	0.1827
32	0.1416	0.1542	0.1693	0.1800
33	0.1396	0.1519	0.1669	0.1774
34	0.1375	0.1498	0.1645	0.1749
35	0.1356	0.1478	0.1622	0.1725
36	0.1338	0.1458	0.1601	0.1702
37	0.1321	0.1439	0.1580	0.1680
38	0.1304	0.1421	0.1560	0.1659
39	0.1288	0.1403	0.1540	0.1638
40	0.1272	0.1386	0.1522	0.1618

$\alpha_1$	5%	2%	1%	0.5%
$\alpha_2$	10%	5%	2%	1%
$n$				
41	0.1257	0.1370	0.1504	0.1589
42	0.1243	0.1354	0.1487	0.1581
43	0.1229	0.1339	0.1470	0.1563
44	0.1216	0.1325	0.1454	0.1546
45	0.1203	0.1311	0.1438	0.1530
46	0.1190	0.1297	0.1423	0.1514
47	0.1178	0.1284	0.1409	0.1498
48	0.1166	0.1271	0.1394	0.1483
49	0.1155	0.1258	0.1380	0.1468
50	0.1144	0.1246	0.1367	0.1454
55	0.1092	0.1190	0.1306	0.1389
60	0.1048	0.1142	0.1253	0.1332
65	0.1008	0.1098	0.1205	0.1281
70	0.0972	0.1060	0.1163	0.1236
75	0.0940	0.1025	0.1125	0.1195
80	0.0911	0.0993	0.1090	0.1158
85	0.0885	0.0964	0.1059	0.1125
90	0.0861	0.0938	0.1030	0.1094
95	0.0838	0.0913	0.1003	0.1065
100	0.0817	0.0890	0.0978	0.1039

For description see page 26; for larger sample sizes, see page 35.

The c.d.f. of the standard normal distribution



## Nonparametric tests

Pages 29–34 give critical values for six nonparametric tests. The sign test and the Wilcoxon signed-rank test are one-sample tests and can also be applied to matched-pairs data, the Mann-Whitney and Kolmogorov-Smirnov tests are two-sample tests, and the Kruskal-Wallis and Friedman tests are nonparametric alternatives to the standard one-way and two-way analyses-of-variance. Critical values for larger sample sizes than those included in these tables are covered on page 35.

**The sign test (page 29)** Suppose that the national average mark in an English examination is 60%. (In nonparametric work, the average is usually taken to be the median rather than the mean.) Test whether the following marks, obtained by twelve students from a particular school, are consistent with this average

70	65	75	58	56	60	80	75	71	69	58	75
+	+	+	–	–	0	+	+	+	+	–	+

We have printed + or – under each mark to indicate whether it is greater or less than the hypothesised 60. There is one mark of exactly 60 which is completely ignored for the purposes of the test, reducing the sample size  $n$  to 11. The sign test statistic  $S$  is the number of + signs or the number of – signs, whichever is smaller, here  $S = 3$ . Critical regions are of the form  $S \leq \text{tabulated value}$ . As the  $\alpha_2 = 10\%$  critical region for  $n = 11$  is  $S \leq 2$ , we cannot reject the null hypothesis  $H_0$  that these marks are consistent with an average of 60%.

For a one-sided test, count either the number of + or – signs, whichever the alternative hypothesis  $H_1$  suggests should be the smaller. For example if  $H_1$  says that the average mark is less than 60%,  $S$  would be defined as the number of + signs since if  $H_1$  is true there will generally be fewer marks exceeding 60%. Critical regions are of the same form as previously, but the  $\alpha_1$  significance levels should be used.

**The Wilcoxon signed-rank test (page 29)** This test is more powerful than the sign test as it takes into account the sizes of the differences from the hypothesised average, rather than just their signs. In the above example, first subtract 60 from each mark, and then rank the resulting differences, irrespective of their signs. Again ignore the mark of exactly 60, and also average the ranks of tied observations.

differences	+10	+5	+15	–2	–4	(0)	+20	+15	+11	+9	–2	+15
ranks	6	4	9	1½	3		11	8	7	5	1½	9

The Wilcoxon statistic  $T$  is the sum of the ranks of either the +ve or –ve differences, whichever is smaller. Here  $T = 1½ + 3 + 1½ = 6$ . Critical regions are of the form  $T \leq \text{tabulated value}$ , and the test thus shows evidence at better than the  $\alpha_2 = 2\%$  significance level that these marks are inconsistent with the national average, since the 2% critical region for  $n = 11$  is  $T \leq 7$ .

For a one-sided test, let  $T$  be the sum of the ranks of either the +ve or the –ve differences, whichever the one-sided  $H_1$  suggests should be the smaller – it will be the same choice as in the sign test – and use the  $\alpha_1$  significance levels.

**Matched-pairs data** Matched-pairs data arise in such examples as the following. One member of each of eight pairs of identical twins is taught mathematics by programmed learning, the other by a standard teaching method. Do the test results imply any difference in the effectiveness of the two teaching methods?

twins	a	b	c	d	e	f	g	h
programmed learning	70	80	82	50	70	30	49	60
standard method	75	82	65	58	68	41	55	67
differences	+5	+2	+3	+8	–2	+11	+6	+7

Such data may be analysed by either of the above tests, comparing the twin-by-twin differences in the final row with a hypothesised average of 0. The reader may confirm that  $S = 1$  and  $T = 1½$ , so that the null hypothesis of no difference is rejected at the  $\alpha_2 = 10\%$  level in the sign test and at near to the  $\alpha_2 = 2\%$  level in Wilcoxon's test.

**The Mann-Whitney  $U$  test (page 30)** Six students from another school take the same English examination as mentioned above. Their marks are: 53, 65, 63, 57, 68 and 56. We want to check whether the two sets of students are of different average standards.

We order the two samples of marks together and indicate by A or B whether a mark comes from the first or second school

	53	56	56	57	58	58	60	63	65	65	68	69	70	71	75	75	75	
	B	A	B	B	A	A	A	B	A	B	B	A	A	A	A	A	A	
rank	1	2½	2½	4	5	6	7	8	9½	9½	11	12	13	14	15	16	17	18

The observations are given ranks as shown, the ranks being averaged in the case of ties (unnecessary if a tie only involves members of one sample). Then either form the sum  $R_A$  of the ranks of observations from sample A, and calculate  $U_A = R_A - \frac{1}{2}n_A(n_A + 1)$ , or the sum  $R_B$  of the ranks of observations from sample B, and calculate  $U_B = R_B - \frac{1}{2}n_B(n_B + 1)$ , where  $n_A$  and  $n_B$  are the sizes of samples A and B. Finally obtain  $U$  as the smaller of  $U_A$  or  $n_A n_B - U_A$ , or equivalently the smaller of  $U_B$  or  $n_A n_B - U_B$ . Critical regions have the form  $U \leq \text{tabulated value}$ . In the above example,  $R_A = 135$  so that  $U_A = 135 - \frac{1}{2}(12)(13) = 57$ , or  $R_B = 36$  and  $U_B = 36 - \frac{1}{2}(6)(7) = 15$ . In either case  $U$  is found to be 15, and this provides a little evidence for a difference between the two sets of students since the  $\alpha_2 = 10\%$  critical region is  $U \leq 17$  and the 5% region is  $U \leq 14$  (In the table, sample sizes are denoted by  $n_1$  and  $n_2$  with  $n_1 \leq n_2$ .)

For a one-sided test, calculate whichever of  $U_A$  and  $U_B$  is more likely to be small if the one-sided  $H_1$  is true, use this in place of  $U$ , and refer to the  $\alpha_1$  significance levels.

**The Kolmogorov-Smirnov two-sample test (page 31)** Whereas the Mann-Whitney test is designed specifically to detect differences in average, the Kolmogorov-Smirnov test is used when other types of difference may also be of interest. To calculate the test statistic  $D$ , draw the sample c.d.f.s (see page 26) for both sample A and sample B on the same graph,  $D$  is then the maximum vertical distance between these two c.d.f.s. To use the table on page 31, form  $D^* = n_A n_B D$ , and critical regions are of the form  $D^* \geq \text{tabulated value}$ , using the  $\alpha_2$  significance levels. A one-sided version of the test is also available, but is not often used since the alternative hypothesis is then essentially concerned not with general differences but a difference in average, for which the Mann-Whitney test is more powerful. Applied to the above example on the two sets of English results,  $D = 7/12$  and  $D^* = 12 \times 6 \times 7/12 = 42$ . This is not even significant at the  $\alpha_2 = 10\%$  level, as that critical region is  $D^* \geq 48$ . This supports the above remark that the Mann-Whitney test (which gave significance at better than the 10% level) is more powerful as a test for differences in average.

**The Kruskal-Wallis test (pages 32–34)** The Kruskal-Wallis test is also designed to detect differences in average, but now when we have three or more samples to compare. Again, as in the Mann-Whitney test, we rank all of the data together (averaging the ranks of tied observations) and form the sum of the ranks in each sample. The test statistic is

$$H = \frac{12}{N(N+1)} \sum_{i=1}^k \frac{R_i^2}{n_i} - \frac{3N(N+1)}{2}$$

where  $k$  is the number of samples,  $n_1, n_2, \dots, n_k$  are their sizes,  $N = \sum n_i$  and  $R_1, R_2, \dots, R_k$  are the rank sums. Critical regions are of the form  $H \geq \text{tabulated value}$ . Tables are given on page 32 for  $k = 3$  and  $N \leq 19$ , on page 33 for  $k = 4$  ( $N \leq 14$ ),  $k = 5$  ( $N \leq 13$ ) and  $k = 6$  ( $N \leq 13$ ), and on page 34 for  $3 \leq k \leq 6$  and equal sample sizes  $n_1 = n_2 = \dots = n_k = n$  for  $2 \leq n \leq 25$ .

To illustrate the Kruskal-Wallis test, we show samples of mileages per gallon for three different engine designs

design	mileage per gallon				ranks				rank sum
a	19.8	20.5	20.8	19.7	4	6	7½	2½	20
b	21.7	20.8	21.2		10	7½	9		26½
c	19.7	19.4	19.9		2½	1	5		8½

Then

$$H = \frac{12}{10 \times 11} \left( \frac{20^2}{4} + \frac{(26½)^2}{3} + \frac{(8½)^2}{3} \right) - 3 \times 11$$

$$= 0.1091 \times (358.167) - 33 = 6.073.$$

This is significant of a difference between average mileages at better than the 5% level, the  $\alpha = 5\%$  critical region being  $H \geq 5.791$  (In such cases where there is no meaningful one-sided version of the test,  $\alpha_2$  is written as  $\alpha$  with no subscript.)

**Friedman's test (page 34)** Friedman's test applies when the observations in three or more samples are related or 'blocked' (similarly as with matched-pairs data). If there are  $k$  samples and  $n$  blocks, the observations in each block are ranked from 1 to  $k$ , the rank sums  $R_1, R_2, \dots, R_k$  for each sample obtained, and Friedman's test statistic is then

$$M = \frac{12}{nk(k+1)} \sum_{i=1}^k R_i^2 - \frac{3n(k+1)}{2}$$



To illustrate the test, suppose that in a mileages survey we use cars of five different ages and obtain the following data:

design	age of car					rank					rank sums
	1	2	3	4	5						
a	21.3	21.8	21.2	20.7	20.1	2	2	2	2	2	10
b	21.6	21.7	21.2	20.8	20.6	3	3	2	3	3	14
c	20.0	20.1	19.9	19.5	19.0	1	1	1	1	1	5

Then  $M = 12 \left( \frac{1}{5} \times 4 \right) \left\{ (10\frac{1}{2})^2 + (14\frac{1}{2})^2 + 5^2 \right\} - (15 \times 4) = 0.2 \times 345.5 - 60 = 9.1$ , which is strongly significant since the  $\alpha = 1\%$  critical region is  $M \geq 8.400$

*Note:* All of the nonparametric tests described above have discrete-valued statistics, so that the exact nominal  $\alpha$ -levels are not usually obtainable. The tables give *best conservative* critical regions, i.e. the largest regions with significance levels less than or equal to  $\alpha$

## Critical values for the sign test

$\alpha_1$	5%				$\alpha_2$	5%			
	10%	5%	2%	1%		10%	5%	2%	1%
$n$					$n$				
1					26	8	7	6	6
2					27	8	7	7	6
3					28	9	8	7	6
4					29	9	8	7	7
5	0				30	10	9	8	7
6	0	0			31	10	9	8	7
7	0	0	0		32	10	9	8	8
8	1	0	0	0	33	11	10	9	8
9	1	1	0	0	34	11	10	9	9
10	1	1	0	0	35	12	11	10	9
11	2	1	1	0	36	12	11	10	9
12	2	2	1	1	37	13	12	10	10
13	3	2	1	1	38	13	12	11	10
14	3	2	2	1	39	13	12	11	11
15	3	3	2	2	40	14	13	12	11
16	4	3	2	2	41	14	13	12	11
17	4	4	3	2	42	15	14	13	12
18	5	4	3	3	43	15	14	13	12
19	5	4	4	3	44	16	15	13	13
20	5	5	4	3	45	16	15	14	13
21	6	5	4	4	46	16	15	14	13
22	6	5	5	4	47	17	16	15	14
23	7	6	5	4	48	17	16	15	14
24	7	6	5	5	49	18	17	15	15
25	7	7	6	5	50	18	17	16	15

For description, see page 28; for larger sample sizes, see page 35.

## Critical values for the Wilcoxon signed-rank test

$\alpha_1$	5%				$\alpha_2$	5%			
	10%	5%	2%	1%		10%	5%	2%	1%
$n$					$n$				
1					26	110	98	84	75
2					27	119	107	92	83
3					28	130	116	101	91
4					29	140	126	110	100
5	0				30	151	137	120	109
6	2	0			31	163	147	130	118
7	3	2	0		32	175	159	140	128
8	5	3	1	0	33	187	170	151	138
9	8	5	3	1	34	200	182	162	148
10	10	8	5	3	35	213	196	173	159
11	13	10	7	5	36	227	208	185	171
12	17	13	9	7	37	241	221	198	182
13	21	17	12	9	38	256	235	211	194
14	25	21	15	12	39	271	249	224	207
15	30	25	19	15	40	286	264	238	220
16	35	29	23	19	41	302	279	252	233
17	41	34	27	23	42	319	294	266	247
18	47	40	32	27	43	336	310	281	261
19	53	46	37	32	44	353	327	296	276
20	60	52	43	37	45	371	343	312	291
21	67	58	49	42	46	389	361	328	307
22	75	65	55	48	47	407	378	345	322
23	83	73	62	54	48	426	396	362	339
24	91	81	69	61	49	446	415	379	355
25	100	89	76	68	50	466	434	397	373
					51	486	453	416	390
					52	507	473	434	408
					53	529	494	454	427
					54	550	514	473	445
					55	573	536	493	465
					56	595	557	514	484
					57	618	579	535	504
					58	642	602	556	525
					59	666	625	578	546
					60	690	648	600	567
					61	715	672	623	589
					62	741	697	646	611
					63	767	721	669	634
					64	793	747	693	657
					65	820	772	718	681
					66	847	798	742	705
					67	875	825	768	729
					68	903	852	793	754
					69	931	879	819	779
					70	960	907	846	805
					71	990	936	873	831
					72	1020	964	901	858
					73	1050	994	928	884
					74	1081	1023	957	912
					75	1112	1053	986	940
					76	1144	1084	1015	968
					77	1176	1115	1044	997
					78	1209	1147	1075	1026
					79	1242	1179	1106	1056
					80	1276	1211	1136	1086
					81	1310	1244	1168	1116
					82	1345	1277	1200	1147
					83	1380	1311	1232	1178
					84	1415	1345	1265	1210
					85	1451	1380	1298	1242
					86	1487	1415	1332	1275
					87	1524	1451	1366	1308
					88	1561	1487	1400	1342
					89	1599	1523	1435	1376
					90	1638	1560	1471	1410
					91	1676	1597	1507	1445
					92	1715	1635	1543	1480
					93	1755	1674	1580	1516
					94	1795	1712	1617	1552
					95	1836	1752	1655	1589
					96	1877	1791	1693	1626
					97	1918	1832	1731	1664
					98	1960	1872	1770	1702
					99	2003	1913	1810	1740
					100	2045	1955	1850	1779

For description, see page 28; for larger sample sizes, see page 35.

# Critical values for the Mann-Whitney $U$ test

$\alpha_1$						$\alpha_2$						$\alpha_3$						$\alpha_4$															
		5%		2%		1%				5%		2%		1%				5%		2%		1%				5%		2%		1%			
$\alpha_1$	$\alpha_2$	0%	5%	2%	1%	0%	5%	2%	1%	$\alpha_1$	$\alpha_2$	0%	5%	2%	1%	$\alpha_1$	$\alpha_2$	0%	5%	2%	1%	$\alpha_1$	$\alpha_2$	0%	5%	2%	1%	$\alpha_1$	$\alpha_2$	0%	5%	2%	1%
$n_1$	$n_2$							$n_1$	$n_2$							$n_1$	$n_2$							$n_1$	$n_2$								
2	2	-	-	-	-	-	5	5	4	2	1	0	0	8	16	36	31	26	22	19	12	21	81	73	64	58	53	18	23	143	132	118	109
2	3	-	-	-	-	-	5	6	5	3	2	1	0	8	17	39	34	28	24	21	12	22	85	77	67	61	56	18	24	150	138	124	115
2	4	-	-	-	-	-	5	7	6	5	3	1	0	8	18	41	36	30	26	23	12	23	90	81	71	64	59	18	25	157	145	130	121
2	5	0	-	-	-	-	5	8	8	6	4	2	1	8	19	44	38	32	28	25	12	24	94	85	75	68	63	19	19	123	113	101	93
2	6	0	-	-	-	-	5	9	9	7	5	3	1	8	20	47	41	34	30	27	12	25	98	89	78	71	66	19	20	130	119	107	99
2	7	0	-	-	-	-	5	10	11	8	6	4	2	8	21	49	43	36	32	29	13	13	51	45	39	34	30	19	21	138	126	113	105
2	8	1	0	-	-	-	5	11	12	9	7	5	3	8	22	52	45	38	34	31	13	14	56	50	43	38	34	19	22	146	133	120	111
2	9	1	0	-	-	-	5	12	13	11	8	6	4	8	23	54	48	40	35	32	13	15	61	54	47	42	37	19	23	152	140	126	117
2	10	1	0	-	-	-	5	13	15	12	9	7	5	8	24	57	50	42	37	33	13	16	65	59	51	45	40	19	24	160	147	133	123
2	11	1	0	-	-	-	5	14	16	13	10	7	5	8	25	60	53	45	39	34	13	17	70	63	55	49	44	19	25	167	154	139	129
2	12	2	1	-	-	-	5	15	18	14	11	8	6	9	9	9	21	17	14	11	13	18	75	67	59	53	48	20	20	138	127	114	105
2	13	2	1	0	-	-	5	16	19	15	12	9	7	9	10	10	24	20	16	13	13	19	80	72	63	57	52	20	21	146	134	121	112
2	14	3	1	0	-	-	5	17	20	17	13	10	8	9	11	11	27	23	18	16	13	20	84	76	67	60	55	20	22	154	141	127	118
2	15	3	1	0	-	-	5	18	22	18	14	11	9	9	12	12	30	26	21	18	13	21	89	80	71	64	59	20	23	161	149	134	125
2	16	3	1	0	-	-	5	19	23	19	15	12	10	9	13	13	33	28	23	20	13	22	94	85	75	68	63	20	24	169	156	141	131
2	17	3	2	0	-	-	5	20	25	20	16	13	11	9	14	14	36	31	26	22	13	23	98	89	79	72	67	20	25	177	163	148	138
2	18	4	2	0	-	-	5	21	26	22	17	14	12	9	15	15	39	34	28	24	13	24	103	94	83	75	70	21	21	154	142	128	118
2	19	4	2	1	0	-	5	22	28	23	18	14	13	9	16	16	42	37	31	27	13	25	108	98	87	79	75	21	22	162	150	135	125
2	20	4	2	1	0	-	5	23	29	24	19	15	14	9	17	17	45	39	33	29	14	14	61	55	47	42	80	21	23	170	157	142	132
2	21	5	3	1	0	-	5	24	30	25	20	16	15	9	18	18	48	42	36	31	14	15	66	59	51	46	81	21	24	179	165	150	139
2	22	5	3	1	0	-	5	25	32	27	21	17	16	9	19	19	51	45	38	33	14	16	71	64	56	50	82	21	25	187	173	157	146
2	23	5	3	1	0	-	6	6	7	5	3	2	1	9	20	54	48	40	36	33	14	17	77	69	60	54	83	22	22	171	158	143	133
2	24	6	3	1	0	-	6	7	8	6	4	3	2	9	21	57	50	43	38	34	14	18	82	74	65	58	84	22	23	179	166	150	140
2	25	6	3	1	0	-	6	8	10	8	6	4	3	9	22	60	53	45	40	35	14	19	87	78	69	63	85	22	24	188	174	158	147
3	3	0	-	-	-	-	6	9	12	10	7	5	3	9	23	63	56	48	43	36	14	20	92	83	73	67	86	22	25	197	182	166	155
3	4	0	-	-	-	-	6	10	14	11	8	6	4	9	24	66	59	50	45	37	14	21	97	88	78	71	87	23	23	189	175	158	148
3	5	1	0	-	-	-	6	11	16	13	9	7	5	9	25	69	62	53	47	38	14	22	102	93	82	75	88	23	24	198	183	167	156
3	6	2	1	-	-	-	6	12	17	14	11	9	7	10	10	10	27	23	18	16	14	23	107	98	87	79	89	23	25	207	192	175	163
3	7	2	1	0	-	-	6	13	19	16	12	10	8	10	11	11	31	26	22	18	14	24	113	102	91	83	90	24	24	207	192	175	164
3	8	3	2	0	-	-	6	14	21	17	13	11	9	10	12	12	34	29	24	21	14	25	118	107	95	87	91	24	25	217	201	184	172
3	9	4	2	1	0	-	6	15	23	19	15	12	10	10	13	13	37	33	27	24	15	15	72	64	56	51	92	25	25	227	211	192	180
3	10	4	3	1	0	-	6	16	25	21	16	13	11	10	14	14	41	36	30	26	15	16	77	70	61	55	93	26	26	247	230	211	198
3	11	5	3	1	0	-	6	17	26	22	18	15	12	10	15	15	44	39	33	29	15	17	83	75	66	60	94	27	27	268	250	230	216
3	12	5	4	2	1	-	6	18	28	24	19	16	13	10	16	16	48	42	36	31	15	18	88	80	70	64	95	28	28	291	272	250	235
3	13	6	4	2	1	-	6	19	30	25	20	17	14	10	17	17	51	45	38	34	15	19	94	85	75	68	96	29	29	314	294	271	255
3	14	7	5	2	1	-	6	20	32	27	22	18	15	10	18	18	55	48	41	37	15	20	100	90	80	73	97	30	30	338	317	293	276
3	15	7	5	3	2	-	6	21	34	29	23	19	16	10	19	19	58	52	44	39	16	21	105	95	85	78	98	31	31	363	341	315	298
3	16	8	6	3	2	-	6	22	36	30	24	21	17	10	20	20	62	55	47	42	16	22	111	101	90	82	99	32	32	388	365	339	321
3	17	8	6	4	2	-	6	23	37	32	26	22	18	10	21	21	65	58	50	44	16	23	116	106	94	87	100	33	33	415	391	363	344
3	18	9	7	4	2	-	6	24	39	33	27	23	19	10	22	22	68	61	53	47	16	24	122	111	98	91	101	34	34	443	418	388	369
3	19	10	7	4	3	-	6	25	41	35	29	24	20	10	23	23	72	64	55	50	16	25	128	117	104								



# Critical values for the Kolmogorov - Smirnov two-sample test

		$\alpha_1$	5%	2.5%	1%	0.5%
		$\alpha_2$	10%	5%	2%	1%
$n_1$	$n_2$					
2	2					
2	3					
2	4					
2	5	10				
2	6	12				
2	7	14				
2	8	16	16			
2	9	18	18			
2	10	18	20			
2	11	20	22			
2	12	22	24			
2	13	24	26	26		
2	14	24	26	28		
2	15	26	28	30		
2	16	28	30	32		
2	17	30	32	34		
2	18	32	34	36		
2	19	32	36	38	38	
2	20	34	38	40	40	
2	21	36	38	42	42	
2	22	38	40	44	44	
2	23	38	42	44	46	
2	24	40	44	46	48	
2	25	42	46	48	50	
3	3	9				
3	4	12				
3	5	15	15			
3	6	15	18			
3	7	18	21	21		
3	8	21	21	24		
3	9	21	24	27	27	
3	10	24	27	30	30	
3	11	27	30	33	33	
3	12	27	30	33	36	
3	13	30	33	36	39	
3	14	33	36	39	42	
3	15	33	36	42	42	
3	16	36	39	45	45	
3	17	36	42	45	48	
3	18	38	45	48	51	
3	19	42	46	51	54	
3	20	42	48	54	57	
3	21	45	51	54	57	
3	22	48	51	57	60	
3	23	48	54	60	63	
3	24	51	57	63	66	
3	25	54	60	66	69	
4	4	16	16			
4	5	16	20	20		
4	6	18	20	24	24	
4	7	21	24	28	28	
4	8	24	28	32	32	
4	9	27	28	32	36	
4	10	28	30	36	36	
4	11	29	33	40	40	
4	12	36	36	40	44	
4	13	35	39	44	48	
4	14	38	42	48	48	
4	15	40	44	48	52	
4	16	44	48	52	56	
4	17	44	48	56	60	
4	18	46	50	56	60	
4	19	49	53	57	64	
4	20	52	60	64	68	
4	21	52	59	64	72	
4	22	56	62	66	72	
4	23	57	64	69	76	
4	24	60	68	76	80	
4	25	63	68	75	84	
5	5	20	25	25	25	
5	6	24	24	30	30	
5	7	25	28	30	35	
5	8	27	30	35	35	
5	9	30	35	36	40	
5	10	35	40	40	45	
5	11	36	39	44	45	
5	12	36	43	48	50	
5	13	40	45	50	52	
5	14	42	46	51	56	
5	15	50	55	60	60	
5	16	48	54	59	64	
5	17	50	55	63	68	
5	18	52	60	65	70	
5	19	56	61	70	71	
5	20	60	65	75	80	
5	21	60	69	75	80	
5	22	63	70	78	83	
5	23	65	72	82	87	
5	24	67	76	85	90	
5	25	75	80	90	95	
6	6	30	30	36	36	
6	7	28	30	35	36	
6	8	30	34	40	40	
6	9	33	39	42	45	
6	10	36	40	44	48	
6	11	38	43	49	54	
6	12	48	48	54	60	
6	13	46	52	54	60	
6	14	48	54	60	64	
6	15	51	57	63	69	
6	16	54	60	66	72	
6	17	56	62	68	73	
6	18	66	72	78	84	
6	19	64	70	77	83	
6	20	66	72	80	88	
6	21	69	75	84	90	
6	22	70	78	88	92	
6	23	73	80	91	97	
6	24	78	90	96	102	
6	25	78	88	96	107	
7	7	35	42	42	42	
7	8	34	40	42	48	
7	9	36	42	47	49	
7	10	40	46	50	53	
7	11	44	48	55	59	
7	12	46	53	58	60	
7	13	50	56	63	65	
7	14	56	63	70	77	
7	15	56	62	70	75	
7	16	59	64	73	77	
7	17	61	68	77	84	
7	18	65	72	83	87	
7	19	69	76	86	91	
7	20	72	79	91	93	
7	21	77	91	98	105	
7	22	77	84	97	103	
7	23	80	89	101	108	
7	24	84	92	105	112	
7	25	86	97	108	115	
8	8	40	48	48	56	
8	9	40	46	54	55	
8	10	44	48	56	60	
8	11	48	53	61	64	
8	12	52	60	64	68	
8	13	54	62	67	72	
8	14	58	64	72	76	
8	15	60	67	75	81	
8	16	72	80	88	88	
8	17	68	77	85	88	
8	18	72	80	88	94	
8	19	74	82	93	98	
8	20	80	88	100	104	
8	21	81	89	102	107	
8	22	84	94	106	112	
8	23	89	98	107	115	
8	24	96	104	120	128	
8	25	95	104	118	125	
9	9	54	54	63	63	
9	10	50	53	61	63	
9	11	52	59	63	70	
9	12	57	63	69	75	
9	13	59	65	73	78	
9	14	63	70	80	84	
9	15	69	75	84	90	
9	16	69	78	87	94	
9	17	74	82	92	99	
9	18	81	90	99	108	
9	19	80	89	99	107	
9	20	84	93	104	111	
9	21	90	99	111	117	
9	22	91	101	113	122	
9	23	94	106	117	126	
9	24	99	111	123	132	
9	25	101	114	125	135	
10	10	60	70	70	80	
10	11	57	60	69	77	
10	12	60	66	74	80	
10	13	64	70	78	84	
10	14	68	74	84	90	
10	15	75	80	90	100	
10	16	76	84	94	100	
10	17	79	89	99	106	
10	18	82	92	104	108	
10	19	85	94	104	113	
10	20	100	110	120	130	
10	21	95	105	118	126	
10	22	108	120	130		
10	23	101	114	127	137	
10	24	106	118	130	140	
10	25	110	125	140	150	
11	11	66	77	88	88	
11	12	64	72	77	86	
11	13	67	75	86	91	
11	14	73	82	90	96	
11	15	76	84	95	102	
11	16	80	89	100	106	
11	17	85	93	104	110	
11	18	88	97	108	118	
11	19	92	102	114	122	
11	20	96	107	118	127	
11	21	101	112	124	134	
11	22	110	121	143	143	
11	23	108	119	132	142	
11	24	111	124	139	150	
11	25	117	129	143	154	
12	12	72	84	96	96	
12	13	71	81	92	95	
12	14	78	86	94	104	
12	15	84	93	102	108	
12	16	88	96	108	116	
12	17	90	100	112	119	
12	18	96	108	120	126	
12	19	99	108	121	130	
12	20	104	116	128	140	
12	21	108	120	132	142	
12	22	110	124	138	148	
12	23	113	125	138	149	
12	24	132	144	156	168	
12	25	120	138	153	165	
13	13	91	91	104	117	
13	14	78	89	102	104	
13	15	87	96	107	115	
13	16	91	101	112	121	
13	17	96	105	118	127	
13	18	99	110	123	131	
13	19	104	114	130	138	
13	20	108	120	135	143	
13	21	113	126	140	150	
13	22	117	130	143	156	
13	23	120	135	152	161	
13	24	125	140	155	166	
13	25	131	145	160	172	
14	14	98	112	112	126	
14	15	92	98	111	123	
14	16	96	106	120	126	
14	17	100	111	125	134	
14	18	104	116	130	140	
14	19	110	121	135	148	
14	20	114	126	142	152	
14	21	126	140	154	161	
14	22	124	138	152	164	
14	23	127	142	159	170	
14	24	132	146	164	176	
14	25	136	150	169	182	
15	15	105	120	135	135	
15	16	101	114	120	133	
15	17	105	116	131	142	
15	18	111	123	138	147	
15	19	114	127	142	152	
15	20	125	135	150	1	

# Critical values for the Kruskal-Wallis test (small sample sizes)

$$H = \frac{12}{N(N+1)} \sum_{i=1}^k \frac{R_i^2}{n_i} - 3(N+1)$$

$k = 3$  samples ( $N \leq 19$ )

sample sizes	$\alpha$	0%	5%	2%	1%
1 1 1					
2 1 1					
2 2 1					
2 2 2		4.571			
3 1 1					
3 2 1		4.286			
3 2 2		4.500	4.714		
3 3 1		4.571	5.143		
3 3 2		4.556	5.361	6.250	
3 3 3		4.622	5.600	6.489	7.200
4 1 1					
4 2 1		4.500			
4 2 2		4.458	5.333	6.000	
4 3 1		4.056	5.208		
4 3 2		4.511	5.444	6.144	6.444
4 3 3		4.709	5.791	6.564	6.745
4 4 1		4.167	4.967	6.667	6.667
4 4 2		4.655	5.455	6.600	7.016
4 4 3		4.545	5.598	6.712	7.144
4 4 4		4.654	5.697	6.962	7.654
5 1 1					
5 2 1		4.200	5.000		
5 2 2		4.373	5.160	6.000	6.533
5 3 1		4.018	4.960	6.044	
5 3 2		4.651	5.251	6.124	6.909
5 3 3		4.533	5.648	6.533	7.079
5 4 1		3.987	4.985	6.431	6.955
5 4 2		4.541	5.273	6.505	7.205
5 4 3		4.549	5.656	6.676	7.445
5 4 4		4.668	5.657	6.953	7.760
5 5 1		4.109	5.127	6.146	7.309
5 5 2		4.623	5.338	6.446	7.338
5 5 3		4.545	5.705	6.866	7.578
5 5 4		4.523	5.666	7.000	7.823
5 5 5		4.560	5.780	7.220	8.000
6 1 1					
6 2 1		4.200	4.822		
6 2 2		4.545	5.345	6.182	6.655
6 3 1		3.909	4.855	6.236	6.873
6 3 2		4.682	5.348	6.227	6.970
6 3 3		4.590	5.615	6.590	7.410
6 4 1		4.038	4.947	6.174	7.106
6 4 2		4.494	5.340	6.571	7.340
6 4 3		4.604	5.610	6.725	7.500
6 4 4		4.595	5.681	6.900	7.795
6 5 1		4.128	4.990	6.138	7.182
6 5 2		4.596	5.338	6.585	7.376
6 5 3		4.535	5.602	6.829	7.590
6 5 4		4.522	5.667	7.018	7.936
6 5 5		4.547	5.729	7.110	8.028
6 6 1		4.000	4.945	6.286	7.121
6 6 2		4.438	5.410	6.667	7.487
6 6 3		4.568	5.625	6.900	7.725
6 6 4		4.548	5.724	7.107	8.000
6 6 5		4.542	5.765	7.152	8.124
6 6 6		4.643	5.801	7.240	8.222
7 1 1		4.267			
7 2 1		4.200	4.706	5.891	
7 2 2		4.526	5.143	6.058	7.000
7 3 1		4.173	4.952	6.043	7.030
7 3 2		4.582	5.357	6.339	6.839
7 3 3		4.603	5.620	6.656	7.228
7 4 1		4.121	4.986	6.319	6.986
7 4 2		4.549	5.376	6.447	7.321
7 4 3		4.527	5.623	6.780	7.550
7 4 4		4.582	5.650	6.962	7.814
7 5 1		4.035	5.064	6.194	7.061
7 5 2		4.485	5.393	6.477	7.450

sample sizes	$\alpha$	10%	5%	2%	1%
7 5 3		4.535	5.607	6.874	7.697
7 5 4		4.542	5.733	7.084	7.931
7 5 5		4.571	5.708	7.101	8.108
7 6 1		4.033	5.067	6.214	7.254
7 6 2		4.500	5.357	6.587	7.490
7 6 3		4.550	5.689	6.930	7.756
7 6 4		4.562	5.706	7.086	8.039
7 6 5		4.560	5.770	7.191	8.157
7 6 6		4.530	5.730	7.197	8.257
7 7 1		3.986	4.986	6.300	7.157
7 7 2		4.491	5.398	6.693	7.491
7 7 3		4.613	5.688	7.003	7.810
7 7 4		4.563	5.766	7.145	8.142
7 7 5		4.546	5.746	7.247	8.257
8 1 1		4.418			
8 2 1		4.011	4.909	6.000	
8 2 2		4.587	5.356	6.962	6.663
8 3 1		4.010	4.881	6.129	6.804
8 3 2		4.451	5.316	6.371	7.022
8 3 3		4.543	5.617	6.683	7.350
8 4 1		4.038	5.044	6.140	6.973
8 4 2		4.500	5.393	6.536	7.350
8 4 3		4.529	5.623	6.854	7.585
8 4 4		4.561	5.779	7.075	7.853
8 5 1		3.967	4.869	6.257	7.110
8 5 2		4.466	5.415	6.571	7.440
8 5 3		4.514	5.614	6.932	7.706
8 5 4		4.549	5.718	7.051	7.992
8 5 5		4.555	5.769	7.159	8.116
8 6 1		4.015	5.015	6.358	7.266
8 6 2		4.463	5.404	6.618	7.522
8 6 3		4.575	5.678	6.980	7.786
8 6 4		4.563	5.743	7.120	8.045
8 6 5		4.550	5.750	7.221	8.226
8 7 1		4.045	5.041	6.366	7.308
8 7 2		4.451	5.403	6.519	7.571
8 7 3		4.556	5.698	7.021	7.827
8 7 4		4.548	5.759	7.153	8.118
8 8 1		4.044	5.039	6.294	7.214
8 8 2		4.509	5.408	6.711	7.654
8 8 3		4.555	5.734	7.021	7.899
9 1 1		4.545			
9 2 1		3.906	4.842	5.662	6.746
9 2 2		4.484	5.260	6.095	6.599
9 3 1		4.073	4.962	6.065	6.888
9 3 2		4.492	5.440	6.459	7.006
9 3 3		4.633	5.689	6.850	7.422
9 4 1		3.971	5.011	6.130	7.171
9 4 2		4.489	5.400	6.518	7.364
9 4 3		4.526	5.652	6.882	7.614
9 4 4		4.576	5.754	6.990	7.910
9 5 1		4.056	5.040	6.349	7.149
9 5 2		4.465	5.395	6.595	7.447
9 5 3		4.587	5.670	6.972	7.733
9 5 4		4.531	5.711	7.121	8.025
9 6 1		4.057	5.070	6.213	7.173
9 6 2		4.481	5.392	6.614	7.566
9 6 3		4.548	5.671	6.975	7.823
9 6 4		4.546	5.745	7.130	8.109
9 7 1		4.011	5.042	6.397	7.282
9 7 2		4.480	5.429	6.679	7.637
9 7 3		4.547	5.666	6.998	7.861
9 8 1		3.986	4.985	6.351	7.394
9 8 2		4.492	5.420	6.679	7.642
9 9 1		4.007	4.961	6.407	7.333
10 1 1		4.654	4.654		
10 2 1		4.114	4.840	5.776	6.429
10 2 2		4.434	5.120	6.034	6.537
10 3 1		3.996	5.076	6.053	6.851
10 3 2		4.470	5.362	6.375	7.042

sample sizes	$\alpha$	10%	5%	2%	1%
10 3 3		4.528	5.588	6.784	7.372
10 4 1		4.042	5.018	6.158	7.105
10 4 2		4.462	5.345	6.492	7.357
10 4 3		4.588	5.661	6.905	7.617
10 4 4		4.565	5.716	7.085	7.907
10 5 1		3.988	4.954	6.318	7.178
10 5 2		4.455	5.420	6.612	7.514
10 5 3		4.552	5.636	6.938	7.752
10 5 4		4.557	5.744	7.135	8.048
10 6 1		3.967	5.042	6.383	7.316
10 6 2		4.480	5.406	6.669	7.588
10 6 3		4.551	5.656	7.002	7.882
10 7 1		3.981	4.986	6.370	7.252
10 7 2		4.492	5.377	6.652	7.641
10 8 1		3.964	5.038	6.414	7.359
11 1 1		4.028	4.747	—	—
11 2 1		4.044	4.816	5.834	6.600
11 2 2		4.414	5.164	6.050	6.765
11 3 1		3.985	5.030	6.030	6.818
11 3 2		4.487	5.374	6.379	7.094
11 3 3		4.589	5.583	6.776	7.418
11 4 1		3.991	4.988	6.111	7.090
11 4 2		4.484	5.365	6.553	7.386
11 4 3		4.538	5.680	6.881	7.679
11 4 4		4.560	5.740	7.036	7.945
11 5 1		4.028	5.020	6.284	7.130
11 5 2		4.490	5.374	6.648	7.507
11 5 3		4.550	5.648	6.982	7.807
11 6 1		4.029	5.062	6.304	7.261
11 6 2		4.463	5.408	6.693	7.564
11 7 1		4.045	4.985	6.409	7.330
12 1 1		4.148	4.829	—	—
12 2 1		4.092	4.875	5.550	6.229
12 2 2		4.379	5.173	5.967	6.761
12 3 1		3.930	4.930	6.018	6.812
12 3 2		4.477	5.350	6.412	7.134
12 3 3		4.579	5.576	6.746	7.471
12 4 1		4.003	4.931	6.225	7.108
12 4 2		4.500	5.442	6.547	7.389
12 4 3		4.524	5.661	6.903	7.703
12 5 1		3.985	4.977	6.326	7.215
12 5 2		4.486	5.395	6.648	7.512
12 6 1		4.050	5.006	6.371	7.297
13 1 1		4.254	4.900	—	—
13 2 1		3.988	4.819	5.727	6.312
13 2 2		4.385	5.199	6.134	6.792
13 3 1		4.095	5.024	6.081	6.846
13 3 2		4.485	5.371	6.407	7.138
13 3 3		4.539	5.613	6.755	7.448
13 4 1		4.045	4.963	6.325	7.052
13 4 2		4.484	5.368	6.687	7.434
13 5 1		4.043	4.993	6.288	7.238
14 1 1		3.728	4.963	—	—
14 2 1		4.070	4.863	5.737	6.356
14 2 2		4.441	5.193	6.045	6.812
14 3 1		4.075	4.977	6.029	6.811
14 3 2		4.515	5.383	6.413	7.218
14 4 1		4.020	4.991	6.265	7.176
15 1 1		3.843	5.020	—	—
15 2 1		4.032	4.827	5.599	6.053
15 2 2		4.461	5.184	6.044	6.760
15 3 1		4.056	5.019	6.139	6.813
16 1 1		3.888	4.511	5.070	—
16 2 1		4.044	4.849	5.670	6.189
17 1 1		3.986	4.581	5.116	—
∞ ∞ ∞		4.605	5.991	7.824	9.210

For description, see page 28, for larger equal sample sizes, see page 34.



# Critical values for the Kruskal–Wallis test (small sample sizes)

k = 2 samples, N = 14					
sample sizes	$\alpha$	10%	5%	2%	1%
1 1 1 1					
2 1 1 1					
2 2 1 1					
2 2 2 1	5.357	5.679			
2 2 2 2	5.667	5.167	6.667	6.66	
3 1 1 1					
3 2 1 1	5.471				
3 2 2 1	5.556	5.833	6.500		
3 2 2 2	5.644	6.033	6.978		
3 3 1 1	5.333	5.333			
3 3 2 1	5.689	6.244	6.689	7.000	
3 3 2 2	5.745	6.522			
3 3 3 1	5.655	6.600	7.000		
3 3 3 2	5.879	6.727	7.532	8.000	
3 3 3 3	6.026	7.000			
4 1 1 1					
4 2 1 1	5.250	5.833			
4 2 2 1	5.571	6.333	6.666	7.000	
4 2 2 2	5.755	6.545			
4 3 1 1	5.067	5.778	6.000		
4 3 2 1	5.691	6.300	7.000		
4 3 2 2	5.750	6.622	7.500		
4 3 3 1	5.689	6.545	7.000		
4 3 3 2	5.872	6.795	7.778		
4 3 3 3	6.000	6.994	7.994		
4 4 1 1	5.182	5.333	5.667	6.000	
4 4 2 1	5.568	6.386	7.364		
4 4 2 2	5.808	6.500	7.000		
4 4 3 1	5.652	6.500	7.000		
4 4 3 2	5.900	6.844	7.778		
4 4 3 3	6.000	7.000	7.000		
4 4 4 1	5.655	6.500	7.000		
4 4 4 2	5.914	6.957	7.000		

k = 3 samples, N = 14					
sample sizes	$\alpha$	10%	5%	2%	1%
5 1 1 1	5.333				
5 2 1 1	5.260	5.960	6.600		
5 2 2 1	5.542	6.109	6.922	7.46	
5 2 2 2	5.636	6.564	7.364		
5 3 1 1	5.600	6.004	6.964	7.400	
5 3 2 1	5.579	6.784	7.85	8.56	
5 3 2 2	5.772	6.864	7.826	8.288	
5 3 3 1	5.667	6.547	7.567	8.26	
5 3 3 2	5.886	6.877	7.777	8.486	
5 3 3 3	6.027	7.000	7.24	8.438	
5 4 1 1	5.755	6.756	7.322	7.900	
5 4 2 1	5.567	6.249	7.2	8.3	
5 4 2 2	5.781	6.7	7.49	8.4	
5 4 3 1	5.676	6.64	7.44	8.446	
5 4 3 2	5.870	6.977	7.677	8.67	
5 4 4 1	5.774	6.80	7.66	8.2	
5 5 1 1	5.774	6.777	7.08	7.67	
5 5 2 1	5.866	6.877	7.566	7.67	
5 5 2 2	5.866	6.877	7.566	7.67	
5 5 3 1	5.866	6.877	7.566	7.67	
5 5 3 2	5.866	6.877	7.566	7.67	
5 5 3 3	5.866	6.877	7.566	7.67	
5 5 4 1	5.866	6.877	7.566	7.67	
5 5 4 2	5.866	6.877	7.566	7.67	
5 5 4 3	5.866	6.877	7.566	7.67	
5 5 5 1	5.866	6.877	7.566	7.67	
5 5 5 2	5.866	6.877	7.566	7.67	
5 5 5 3	5.866	6.877	7.566	7.67	
5 5 5 4	5.866	6.877	7.566	7.67	
5 5 5 5	5.866	6.877	7.566	7.67	

k = 4 samples, N = 14					
sample sizes	$\alpha$	10%	5%	2%	1%
6 5 2 1	5.589	5.541	7.598	8.389	
6 6 1 1	5.219	5.133	7.276	8.181	
7 1 1 1	5.3	5.345			
7 2 1 1	5.499	6.000	6.786	7.23	
7 2 2 1	5.466	6.571		7.26	
7 2 2 2	5.599	6.566	5.68	8.063	
7 3 1 1	5.4	6.777		8.2	
7 3 2 1	5.477	6.466	7.66	8.005	
7 3 2 2	5.577	6.777	7.577	8.4	
7 3 3 1	5.477	6.777	7.577	8.4	
7 4 1 1	5.477	6.777	7.577	8.4	
7 4 2 1	5.477	6.777	7.577	8.4	
7 5 1 1	5.477	6.777	7.577	8.4	
8 1 1 1	5.477	6.777	7.577	8.4	
8 2 1 1	5.477	6.777	7.577	8.4	
8 2 2 1	5.477	6.777	7.577	8.4	
8 3 1 1	5.477	6.777	7.577	8.4	
8 3 2 1	5.477	6.777	7.577	8.4	
8 4 1 1	5.477	6.777	7.577	8.4	
9 1 1 1	5.477	6.777	7.577	8.4	
9 2 1 1	5.477	6.777	7.577	8.4	
9 2 2 1	5.477	6.777	7.577	8.4	
9 3 1 1	5.477	6.777	7.577	8.4	
10 1 1 1	5.477	6.777	7.577	8.4	
10 2 1 1	5.477	6.777	7.577	8.4	
11 1 1 1	5.477	6.777	7.577	8.4	
11 2 1 1	5.477	6.777	7.577	8.4	
11 2 2 1	5.477	6.777	7.577	8.4	
11 3 1 1	5.477	6.777	7.577	8.4	
11 3 2 1	5.477	6.777	7.577	8.4	
11 4 1 1	5.477	6.777	7.577	8.4	
11 4 2 1	5.477	6.777	7.577	8.4	
11 5 1 1	5.477	6.777	7.577	8.4	
11 5 2 1	5.477	6.777	7.577	8.4	
11 5 3 1	5.477	6.777	7.577	8.4	
11 5 4 1	5.477	6.777	7.577	8.4	
11 5 5 1	5.477	6.777	7.577	8.4	
11 5 5 2	5.477	6.777	7.577	8.4	
11 5 5 3	5.477	6.777	7.577	8.4	
11 5 5 4	5.477	6.777	7.577	8.4	
11 5 5 5	5.477	6.777	7.577	8.4	
11 5 5 6	5.477	6.777	7.577	8.4	
11 5 5 7	5.477	6.777	7.577	8.4	
11 5 5 8	5.477	6.777	7.577	8.4	
11 5 5 9	5.477	6.777	7.577	8.4	
11 5 5 10	5.477	6.777	7.577	8.4	
11 5 5 11	5.477	6.777	7.577	8.4	
11 5 5 12	5.477	6.777	7.577	8.4	
11 5 5 13	5.477	6.777	7.577	8.4	
11 5 5 14	5.477	6.777	7.577	8.4	
11 5 5 15	5.477	6.777	7.577	8.4	
11 5 5 16	5.477	6.777	7.577	8.4	
11 5 5 17	5.477	6.777	7.577	8.4	
11 5 5 18	5.477	6.777	7.577	8.4	
11 5 5 19	5.477	6.777	7.577	8.4	
11 5 5 20	5.477	6.777	7.577	8.4	
11 5 5 21	5.477	6.777	7.577	8.4	
11 5 5 22	5.477	6.777	7.577	8.4	
11 5 5 23	5.477	6.777	7.577	8.4	
11 5 5 24	5.477	6.777	7.577	8.4	
11 5 5 25	5.477	6.777	7.577	8.4	
11 5 5 26	5.477	6.777	7.577	8.4	
11 5 5 27	5.477	6.777	7.577	8.4	
11 5 5 28	5.477	6.777	7.577	8.4	
11 5 5 29	5.477	6.777	7.577	8.4	
11 5 5 30	5.477	6.777	7.577	8.4	
11 5 5 31	5.477	6.777	7.577	8.4	
11 5 5 32	5.477	6.777	7.577	8.4	
11 5 5 33	5.477	6.777	7.577	8.4	
11 5 5 34	5.477	6.777	7.577	8.4	
11 5 5 35	5.477	6.777	7.577	8.4	
11 5 5 36	5.477	6.777	7.577	8.4	
11 5 5 37	5.477	6.777	7.577	8.4	
11 5 5 38	5.477	6.777	7.577	8.4	
11 5 5 39	5.477	6.777	7.577	8.4	
11 5 5 40	5.477	6.777	7.577	8.4	
11 5 5 41	5.477	6.777	7.577	8.4	
11 5 5 42	5.477	6.777	7.577	8.4	
11 5 5 43	5.477	6.777	7.577	8.4	
11 5 5 44	5.477	6.777	7.577	8.4	
11 5 5 45	5.477	6.777	7.577	8.4	
11 5 5 46	5.477	6.777	7.577	8.4	
11 5 5 47	5.477	6.777	7.577	8.4	
11 5 5 48	5.477	6.777	7.577	8.4	
11 5 5 49	5.477	6.777	7.577	8.4	
11 5 5 50	5.477	6.777	7.577	8.4	
11 5 5 51	5.477	6.777	7.577	8.4	
11 5 5 52	5.477	6.777	7.577	8.4	
11 5 5 53	5.477	6.777	7.577	8.4	
11 5 5 54	5.477	6.777	7.577	8.4	
11 5 5 55	5.477	6.777	7.577	8.4	
11 5 5 56	5.477	6.777	7.577	8.4	
11 5 5 57	5.477	6.777	7.577	8.4	
11 5 5 58	5.477	6.777	7.577	8.4	
11 5 5 59	5.477	6.777	7.577	8.4	
11 5 5 60	5.477	6.777	7.577	8.4	
11 5 5 61	5.477	6.777	7.577	8.4	
11 5 5 62	5.477	6.777	7.577	8.4	
11 5 5 63	5.477	6.777	7.577	8.4	
11 5 5 64	5.477	6.777	7.577	8.4	
11 5 5 65	5.477	6.777	7.577	8.4	
11 5 5 66	5.477	6.777	7.577	8.4	
11 5 5 67	5.477	6.777	7.577	8.4	
11 5 5 68	5.477	6.777	7.577	8.4	
11 5 5 69	5.477	6.777	7.577	8.4	
11 5 5 70	5.477	6.777	7.577	8.4	
11 5 5 71	5.477	6.777	7.577	8.4	
11 5 5 72	5.477	6.777	7.577	8.4	
11 5 5 73	5.477	6.777	7.577	8.4	
11 5 5 74	5.477	6.777	7.577	8.4	
11 5 5 75	5.477	6.777	7.577	8.4	
11 5 5 76	5.477	6.777	7.577	8.4	
11 5 5 77	5.477	6.777	7.577	8.4	
11 5 5 78	5.477	6.777	7.577	8.4	
11 5 5 79	5.477	6.777	7.577	8.4	
11 5 5 80	5.477	6.777	7.577	8.4	
11 5 5 81	5.477	6.777	7.577	8.4	
11 5 5 82	5.477	6.777	7.577	8.4	
11 5 5 83	5.477	6.777	7.577	8.4	
11 5 5 84	5.477	6.777	7.577	8.4	
11 5 5 85	5.477	6.777	7.577	8.4	
11 5 5 86	5.477	6.777	7.577	8.4	
11 5 5 87	5.477	6.777	7.577	8.4	
11 5 5 88	5.477	6.777	7.577	8.4	
11 5 5 89	5.477	6.777	7.577	8.4	
11 5 5 90	5.477	6.777	7.577	8.4	
11 5 5 91	5.477	6.777	7.577	8.4	
11 5 5 92	5.477	6.777	7.577	8.4	
11 5 5 93	5.477	6.777	7.577	8.4	
11 5 5 94	5.477	6.777	7.577	8.4	
11 5 5 95	5.477	6.777	7.577	8.4	
11 5 5 96	5.477	6.777	7.577	8.4	
11 5 5 97	5.477	6.777	7.577	8.4	
11 5 5 98	5.477	6.777	7.577	8.4	
11 5 5 99	5.477	6.777	7.577	8.4	
11 5 5 100	5.477	6.777	7.577	8.4	
11 5 5 101	5.477	6.777	7.577	8.4	
11 5 5 102	5.477	6.777	7.577	8.4	
11 5 5 103	5.477	6.777	7.577	8.4	
11 5 5 104	5.477	6.777	7.577	8.4	
11 5 5 105	5.477	6.777	7.577	8.4	
11 5 5 106	5.477	6.777	7.577	8.4	
11 5 5 107	5.				

k = 3 samples, N = 14					
sample sizes	$\alpha$	10%	5%	2%	1%
5 1 1 1	5.333				
5 2 1 1	5.260	5.960	6.600		
5 2 2 1	5.542	6.109	6.922		
5 2 2 2	5.636	6.564	7.364		
5 3 1 1	5.600	6.004	6.964	7.400	
5 3 2 1	5.579	6.364	7.050		
5 3 2 2	5.672	6.664	7.222	8.000	
5 3 3 1	5.667	6.541	7.567		
5 3 3 2	5.886	6.800	7.500		
5 3 3 3	6.017	7.000	7.244	8.400	
5 4 1 1	5.555	6.500	7.000		
5 4 2 1	5.567	6.429	7.000		
5 4 2 2	5.781	6.700	7.429		
5 4 3 1	5.655	6.666	7.000		
5 4 3 2	5.900	6.978	7.667		
5 4 4 1	5.674	6.600	7.000		
5 4 4 2	5.900	6.900	7.000		
5 5 1 1	5.600	6.500	7.000		
5 5 2 1	5.800	6.833	7.500		
5 5 2 2	5.900	7.000	7.000		
5 5 3 1	5.800	6.833	7.500		
5 5 3 2	6.000	7.000	7.000		
5 5 4 1	5.800	6.833	7.500		
5 5 4 2	6.000	7.000	7.000		
5 5 5 1	5.800	6.833	7.500		
5 5 5 2	6.000	7.000	7.000		

sample sizes	$\alpha$	10%	5%	2%	1%
6 5 2 1	6.589	6.541	7.598	8.389	
6 6 1 1	5.219	5.133	7.276	8.181	
7 1 1 1	5.333	5.945			
7 2 1 1	5.000	6.000	6.786	7.333	
7 2 2 1	5.333	6.333			
7 2 2 2	5.667	6.565	6.667	8.000	
7 3 1 1	5.400	6.000			
7 3 2 1	5.667	6.467	7.000	8.000	
7 3 2 2	5.714	6.714	7.500	8.000	
7 3 3 1	5.667	6.667	7.000		
7 4 1 1	5.667	6.667	7.000		
7 4 2 1	5.667	6.667	7.000		
7 5 1 1	5.667	6.667	7.000		
8 1 1 1	5.333	5.333			
8 2 1 1	5.333	5.333			
8 2 2 1	5.333	5.333			
8 3 1 1	5.333	5.333			
8 3 2 1	5.333	5.333			
8 4 1 1	5.333	5.333			
9 1 1 1	5.333	5.333			
9 2 1 1	5.333	5.333			
9 2 2 1	5.333	5.333			
9 3 1 1	5.333	5.333			
10 1 1 1	5.333	5.333			
10 2 1 1	5.333	5.333			
11 1 1 1	5.333	5.333			
12 1 1 1	5.333	5.333			
13 1 1 1	5.333	5.333			
14 1 1 1	5.333	5.333			

sample sizes	$\alpha$	10%	5%	2%	1%
1 1 1 1					
2 1 1 1					
2 2 1 1					
2 2 2 1	5.86				
2 2 2 2	6.250	6.500			
2 2 2 3	6.600	7.000	7.000		
3 1 1 1					
3 2 1 1	6.119	6.583			
3 2 2 1	6.400	6.800	7.400		
3 2 2 2	6.667	7.000	7.333		
3 2 2 3	6.955	7.222	7.667		
3 3 1 1	6.111	6.111			
3 3 2 1	6.600	7.000	7.000		
3 3 2 2	6.786	7.000	7.250		
3 3 2 3	6.926	7.000	7.333		
3 3 3 1	6.889	7.000	7.000		
3 3 3 2	6.900	7.000	7.000		
3 3 3 3	7.000	7.000	7.000		
4 1 1 1	6.167				
4 2 1 1	6.200	6.733	7.267		

sample sizes	$\alpha$	10%	5%	2%	1%
4 2 2 1	6.111	6.111			
4 2 2 2	6.111	6.111			
4 2 2 3	6.111	6.111			
4 3 1 1	6.111	6.111			
4 3 2 1	6.111	6.111			
4 3 2 2	6.111	6.111			
4 3 2 3	6.111	6.111			
4 4 1 1	6.111	6.111			
4 4 2 1	6.111	6.111			
4 4 2 2	6.111	6.111			
4 4 2 3	6.111	6.111			
4 4 3 1	6.111	6.111			
4 4 3 2	6.111	6.111			
4 4 3 3	6.111	6.111			
5 1 1 1	6.111	6.111			
5 2 1 1	6.111	6.111			
5 2 2 1	6.111	6.111			
5 2 2 2	6.111	6.111			
5 2 2 3	6.111	6.111			
5 3 1 1	6.111	6.111			
5 3 2 1	6.111	6.111			
5 3 2 2	6.111	6.111			
5 3 2 3	6.111	6.111			

sample	$\alpha$	5%		1%
5 3 1 1	6.388	7.154	8.235	
5 3 1 2	6.678	7.520	8.492	
5 3 1 3	6.356	7.226	8.334	
6 1 1 1	6.073	7.001		
6 2 1 1	6.268	6.909	7.682	8.000
6 2 1 2	6.577	7.308	8.051	8.628
6 2 1 3	6.802	7.583	8.549	9.077
6 2 2 1	6.423	7.051	8.064	8.590
6 3 1 1	6.648	7.505	8.407	9.000
6 3 2 1	6.396	7.187	8.286	9.031
7 1 1 1	6.182	6.831	7.455	
7 2 1 1	6.368	6.984	7.763	8.231
7 2 1 2	6.593	7.356	8.143	8.680
7 2 1 3	6.387	7.152	8.119	8.779
8 1 1 1	6.087	6.538	7.769	
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# Critical values for the Kruskal-Wallis test (equal sample sizes)

$$H = \frac{12}{n^2 k(k+1)} \sum_{i=1}^k R_i^2 - 3(nk+1)$$

k = 3					k = 4					k = 5					k = 6					
α	10%	5%	2%	1%	α	10%	5%	2%	1%	α	10%	5%	2%	1%	α	10%	5%	2%	1%	α
2	4.571				6	6.667	6.167	6.867	6.667	6	6.982	7.418	8.073	8.291	8	8.154	8.846	9.538	9.846	2
3	4.622	5.600	6.489	7.200	7	6.026	7.000	7.872	8.538	7	7.333	8.333	9.467	10.20	9	8.620	9.789	11.03	11.82	3
4	4.654	5.692	6.962	7.654	8	6.088	7.235	8.515	9.287	8	7.457	8.685	10.13	11.07	10	8.800	10.14	11.71	12.72	4
5	4.560	5.780	7.220	8.000	9	6.120	7.377	8.863	9.789	9	7.532	8.876	10.47	11.57	11	8.902	10.36	12.07	13.26	5
6	4.643	5.801	7.240	8.222	10	6.127	7.453	9.027	10.09	10	7.557	9.002	10.72	11.91	12	8.958	10.50	12.33	13.60	6
7	4.594	5.819	7.332	8.378	11	6.141	7.501	9.152	10.25	11	7.600	9.080	10.87	12.14	13	8.992	10.59	12.50	13.84	7
8	4.595	5.805	7.355	8.465	12	6.148	7.534	9.250	10.42	12	7.624	9.126	10.99	12.29	14	9.037	10.66	12.62	13.99	8
9	4.586	5.831	7.418	8.529	13	6.161	7.557	9.316	10.53	13	7.637	9.166	11.06	12.41	15	9.057	10.71	12.71	14.13	9
10	4.581	5.853	7.453	8.607	14	6.167	7.586	9.376	10.62	14	7.650	9.200	11.13	12.50	16	9.078	10.75	12.78	14.24	10
11	4.587	5.885	7.489	8.648	15	6.183	7.623	9.422	10.69	15	7.650	9.242	11.19	12.58	17	9.093	10.76	12.84	14.32	11
12	4.578	5.872	7.523	8.712	16	6.185	7.629	9.458	10.75	16	7.675	9.274	11.22	12.63	18	9.105	10.79	12.90	14.38	12
13	4.601	5.901	7.551	8.735	17	6.191	7.645	9.481	10.80	17	7.685	9.303	11.27	12.69	19	9.115	10.83	12.93	14.44	13
14	4.592	5.896	7.566	8.754	18	6.198	7.658	9.508	10.84	18	7.695	9.307	11.29	12.74	20	9.125	10.84	12.98	14.49	14
15	4.591	5.902	7.582	8.821	19	6.201	7.676	9.531	10.87	19	7.701	9.302	11.32	12.77	21	9.133	10.86	13.01	14.53	15
16	4.595	5.909	7.596	8.822	20	6.205	7.678	9.550	10.90	20	7.705	9.313	11.34	12.79	22	9.140	10.88	13.03	14.56	16
17	4.593	5.915	7.609	8.856	21	6.206	7.682	9.568	10.92	21	7.709	9.325	11.36	12.83	23	9.144	10.88	13.04	14.60	17
18	4.596	5.932	7.622	8.865	22	6.212	7.698	9.583	10.95	22	7.714	9.334	11.38	12.85	24	9.149	10.89	13.06	14.63	18
19	4.598	5.923	7.634	8.887	23	6.212	7.701	9.595	10.98	23	7.717	9.342	11.40	12.87	25	9.156	10.90	13.07	14.64	19
20	4.594	5.926	7.641	8.905	24	6.216	7.703	9.606	10.98	24	7.719	9.353	11.41	12.91	26	9.159	10.92	13.09	14.67	20
21	4.597	5.930	7.652	8.918	25	6.218	7.709	9.623	11.01	25	7.723	9.356	11.43	12.92	27	9.164	10.93	13.11	14.70	21
22	4.597	5.932	7.657	8.928	26	6.215	7.714	9.629	11.03	26	7.724	9.362	11.43	12.92	28	9.168	10.94	13.12	14.72	22
23	4.598	5.937	7.664	8.947	27	6.220	7.719	9.640	11.03	27	7.727	9.368	11.44	12.94	29	9.171	10.93	13.13	14.74	23
24	4.598	5.936	7.670	8.964	28	6.221	7.724	9.652	11.06	28	7.729	9.375	11.45	12.96	30	9.170	10.93	13.14	14.74	24
25	4.599	5.942	7.682	8.975	29	6.222	7.727	9.659	11.07	29	7.730	9.377	11.46	12.96	31	9.177	10.94	13.15	14.77	25
∞	4.605	5.981	7.824	9.210	30	6.251	7.815	9.837	11.34	30	7.779	9.488	11.67	13.28	32	9.236	11.07	13.39	15.09	∞

For description, see page 28.

# Critical values for Friedman's test

$$M = \frac{12}{nk(k+1)} \sum_{i=1}^k R_i^2 - 3n(k+1)$$

k = 3					k = 4					k = 5					k = 6					
α	10%	5%	2%	1%	α	10%	5%	2%	1%	α	10%	5%	2%	1%	α	10%	5%	2%	1%	α
2					6	6.000	6.000			7	7.200	7.600	8.000	8.000	8	8.286	9.143	9.429	9.714	2
3	6.000	6.000			7	6.800	7.400	8.200	9.000	7	7.467	8.533	9.600	10.13	9	8.714	9.857	11.00	11.76	3
4	6.000	6.500	8.000	8.000	8	6.300	7.800	8.400	9.600	8	7.600	8.800	10.20	11.20	10	9.000	10.29	11.71	12.71	4
5	5.200	6.400	8.400	8.400	9	6.360	7.800	9.000	9.960	9	7.680	8.960	10.56	11.68	11	9.000	10.49	12.09	13.23	5
6	5.333	7.000	8.333	9.000	10	6.400	7.600	9.400	10.20	10	7.733	9.067	10.80	11.87	12	9.048	10.57	12.38	13.62	6
7	5.429	7.143	8.000	8.857	11	6.429	7.800	9.171	10.54	11	7.771	9.143	10.97	12.11	13	9.122	10.67	12.55	13.86	7
8	5.250	6.250	7.750	9.000	12	6.300	7.650	9.450	10.50	12	7.700	9.200	11.00	12.30	14	9.071	10.71	12.64	14.00	8
9	5.556	6.222	8.000	9.556	13	6.200	7.667	9.400	10.73	13	7.733	9.244	11.11	12.44	15	9.127	10.78	12.75	14.14	9
10	5.000	6.200	7.800	9.600	14	6.360	7.680	9.480	10.68	14	7.760	9.280	11.20	12.48	16	9.143	10.80	12.80	14.23	10
11	5.091	6.545	7.818	9.455	15	6.273	7.691	9.655	10.75	15	7.782	9.309	11.20	12.58	17	9.130	10.84	12.92	14.32	11
12	5.167	6.500	8.000	9.500	16	6.300	7.700	9.500	10.80	16	7.733	9.333	11.27	12.60	18	9.143	10.86	12.95	14.38	12
13	4.769	6.615	8.000	9.385	17	6.138	7.800	9.646	10.85	17	7.754	9.354	11.32	12.68	19	9.176	10.89	13.00	14.45	13
14	5.143	6.143	8.143	9.143	18	6.343	7.714	9.600	10.89	18	7.771	9.371	11.37	12.74	20	9.184	10.90	13.02	14.49	14
15	4.933	6.400	8.133	8.933	19	6.280	7.720	9.640	10.92	19	7.787	9.387	11.36	12.80	21	9.210	10.92	13.06	14.54	15
16	4.875	6.500	7.875	9.375	20	6.300	7.800	9.600	10.95	20	7.750	9.400	11.40	12.80	22	9.214	10.96	13.07	14.57	16
17	5.059	6.118	7.529	9.294	21	6.318	7.800	9.635	11.05	21	7.765	9.412	11.44	12.85	23	9.202	10.95	13.10	14.61	17
18	4.778	6.333	8.111	9.000	22	6.333	7.733	9.667	10.93	22	7.778	9.422	11.47	12.89	24	9.206	10.95	13.11	14.63	18
19	5.053	6.421	7.895	9.579	23	6.347	7.863	9.632	11.02	23	7.789	9.432	11.45	12.88	25	9.196	11.00	13.14	14.67	19
20	4.900	6.300	7.900	9.300	24	6.240	7.800	9.600	11.10	24	7.760	9.400	11.48	12.92	26	9.200	11.00	13.11	14.66	20
21	4.952	6.095	7.714	9.238	25	6.314	7.800	9.686	11.06	25	7.771	9.448	11.50	12.91	27	9.218	10.99	13.14	14.69	21
22	4.727	6.091	8.273	9.091	26	6.327	7.800	9.709	11.07	26	7.782	9.418	11.49	12.95	28	9.221	10.96	13.14	14.73	22
23	4.957	6.348	8.087	9.391	27	6.287	7.800	9.678	11.09	27	7.791	9.426	11.51	12.97	29	9.236	11.00	13.19	14.73	23
24	5.083	6.250	7.750	9.250	28	6.250	7.750	9.700	11.15	28	7.767	9.433	11.50	13.00	30	9.238	10.95	13.19	14.74	24
25	4.880	6.080	7.760	8.960	29	6.264	7.800	9.672	11.16	29	7.776	9.440	11.52	12.99	31	9.229	10.99	13.21	14.74	25
∞	4.605	5.991	7.824	9.210	30	6.251	7.815	9.837	11.34	30	7.779	9.488	11.67	13.28	32	9.236	11.07	13.39	15.09	∞

For description, see pages 28-9.



## Critical values for nonparametric tests with large samples

For all the eight tests dealt with on pages 26–34 there are approximate methods for finding critical values when sample sizes exceed those covered in the tables.

Approximate critical values for the sign test, Wilcoxon signed-rank test and Mann–Whitney  $U$  test may be found from the table of percentage points of the standard normal distribution on page 20. Denote by  $z$  the appropriate percentage point of the standard normal distribution, e.g. 1.9600 for an  $\alpha_2 = 5\%$  two-sided test or 1.6449 for an  $\alpha_2 = 5\%$  one-sided test. Then calculate  $\mu$  and  $\sigma$  from the table below. The required critical value is  $|\mu - z\sigma|$ , the square brackets denoting the integer part.

	$\mu$	$\sigma$
sign test	$\frac{1}{2}n$	$\frac{1}{2}\sqrt{n}$
Wilcoxon signed-rank test	$\frac{1}{2}n(n+1)$	$\{\frac{1}{2}n(n+1)(2n+1)\}^{1/2}$
Mann–Whitney $U$ test	$\frac{1}{2}n_1n_2$	$\{\frac{1}{2}n_1n_2(n_1+n_2+1)\}^{1/2}$

For example in the sign test with sample size  $n = 144$ ,  $\mu = \frac{1}{2}(144) = 72$  and  $\sigma = \frac{1}{2}\sqrt{144} = 6$ , so that the  $\alpha_2 = 5\%$  critical value is  $|72 - 1.96 \times 6| = |59.74| = 59$ , i.e. the  $\alpha_2 = 5\%$  critical region is  $S \leq 59$ . The reader may verify similarly that (i) for the signed-rank test with  $n = 144$ ,  $\mu = 5220$ ,  $\sigma = 501.428$ , and the  $\alpha_2 = 5\%$  critical region is  $T \leq 4236$ , and (ii) in the Mann–Whitney test with sample sizes 25 and 30,  $\mu = 375$ ,  $\sigma = 59.161$ , and the  $\alpha_2 = 5\%$  critical region is  $U \leq 258$ .

For the Kolmogorov–Smirnov goodness-of-fit test, approximate critical values are simply found by dividing the constants  $b$  in the following table by  $\sqrt{n}$ .

$\alpha_2$	5%	2.5%	1%	0.5%
$\alpha_1$	10%	5%	2%	1%
$b$	1.2238	1.3581	1.5174	1.6276
$c$	0.8255	0.8993	0.9885	1.0500

So with a sample of size  $n = 144$ , the  $\alpha_2 = 5\%$  critical value is 1.3581,  $\sqrt{144} = 0.1132$ , i.e. the critical region is  $D_{144} \geq 0.1132$ . The same constants  $b$  are used to obtain approximate critical regions for the Kolmogorov–Smirnov two-sample test. In this case  $b$  is multiplied by  $\{1/n_1 + 1/n_2\}^{1/2}$  to give critical values for  $D$  (not  $D^*$ ). So with sample sizes 25 and 30,  $\{1/n_1 + 1/n_2\}^{1/2} = \{1/25 + 1/30\}^{1/2} = 0.2708$  and the  $\alpha_2 = 5\%$  critical region is  $D \geq 1.3581 \times 0.2708 = 0.3678$ . For the Kolmogorov–Smirnov test for normality (with unspecified mean and standard deviation), the critical values are found as in the goodness-of-fit test except that the second row of constants  $c$  is used instead of  $b$ . In this case the  $\alpha_2 = 5\%$  critical region with  $n = 144$  is  $D_{144} \geq 0.8993/\sqrt{144} = 0.0749$ .

Finally the Kruskal–Wallis and Friedman test statistics are, for large sample sizes, both distributed approximately as the  $\chi^2$  distribution with  $\nu = k - 1$  degrees of freedom. The appropriate values have been inserted at the ends of the tables on pages 32–34.  $\alpha_1^R$  values from the  $\chi^2$  table (page 21) are appropriate.

## Linear and rank correlation

When data consist of pairs  $(X, Y)$  of related measurements it is often important to study whether there is at least an approximate linear relationship between  $X$  and  $Y$ . The strength of such a relationship is measured by the linear correlation coefficient  $\rho$  (rho), which always lies between  $-1$  and  $+1$ .  $\rho = 0$  indicates no linear relationship,  $\rho = +1$  and  $\rho = -1$  indicate exact linear relationships of +ve and -ve slopes respectively. More generally, values of  $\rho$  near 0 indicate little linear relationship, and values near  $+1$  or  $-1$  indicate strong linear relationships.

Tests etc. concerning  $\rho$  are formulated using the sample linear correlation coefficient  $r = \Sigma(X - \bar{X})(Y - \bar{Y}) / \{\Sigma(X - \bar{X})^2 \Sigma(Y - \bar{Y})^2\}^{1/2}$ ,  $\bar{X}$  and  $\bar{Y}$  being the sample mean values of  $X$  and  $Y$ . The first table on page 36 is for testing the null hypothesis  $H_0$  that  $\rho = 0$ . Critical regions are  $|r| \geq \text{tabulated value}$  if  $H_1$  is the two-sided alternative hypothesis  $\rho \neq 0$  (using significance levels  $\alpha_2$ ) or  $r \geq \text{tabulated value}$  or  $r \leq -(\text{tabulated value})$  if  $H_1$  is  $\rho > 0$  or  $\rho < 0$  respectively (using levels  $\alpha_1^R$ ).

The following data show the market value (in units of £10 000) of eight houses four years ago ( $X$ ) and currently ( $Y$ ).

$X$	0.8	1.7	2.4	0.9	1.2	1.6	1.7	2.9
$Y$	1.3	3.3	3.8	1.1	2.4	3.1	3.5	3.9

Here  $r$  is found to be 0.898. This is very strong evidence in favour of

the one-sided  $H_1$ ,  $\rho > 0$ , since the  $\alpha_1^R = \frac{1}{2}\%$  critical region with sample size  $n = 8$  is  $r \geq 0.8343$ . Had  $\alpha_1^L$  critical values been required, they would have been given by the  $\alpha_1^R$  values prefixed with a minus sign.

The construction of confidence intervals for  $\rho$  and the testing of values of  $\rho$  other than  $\rho = 0$  may be accomplished using Fisher's  $z$ -transformation. For any value of  $r$  or  $\rho$ , this gives a 'z-value'  $z(r)$  or  $z(\rho)$ , computed from

$$z(r) = \frac{1}{2} \log_e \left( \frac{1+r}{1-r} \right) = 1.1513 \log_{10} \left( \frac{1+r}{1-r} \right)$$

and  $z(r)$  is known to have an approximate normal distribution with mean  $z(\rho)$  and standard deviation  $1/\sqrt{n-3}$ . A table giving  $z(r)$  is provided on page 36, and on page 37 there is a table for converting back from a z-value to its corresponding  $r$ -value or  $\rho$ -value. If  $r$  or  $\rho$  is -ve, attach a minus sign to the z-value, and vice versa.

So to find a  $\gamma = 95\%$  confidence interval for  $\rho$  with the above data, we first find the 95% confidence interval for  $z(\rho)$  as  $\{z(r) - 1.9600, z(r) + 1.9600\}$  (the 1.9600 being the  $\gamma = 95\%$  value in the table of normal percentage points on page 20) where  $n = 8$  and  $z(r) = z(0.8918)$ , which is about 1.4306 (interpolating between  $z(0.891) = 1.4268$  and  $z(0.892) = 1.4316$  on page 36). This interval works out to  $(0.554, 2.307)$ . These limits for the value of  $z(\rho)$  are then converted to  $\rho$ -values by the table on page 37, giving the confidence interval for  $\rho$  of  $(0.503, 0.980)$ . As a second example, if we wish to test  $H_0$ ,  $\rho = 0.8$  against  $H_1$ ,  $\rho > 0.8$  at the  $\alpha_1^R = 5\%$  significance level, the critical value for  $z(r)$  would be  $z(0.8) + 1.6449/\sqrt{n-3} = 1.0486 + 1.6449/\sqrt{5} = 1.834$  (the 1.6449 again coming from page 20). The critical region  $z(r) \geq 1.834$  then converts to  $r \geq 0.950$  from page 37, and so we are unable to reject  $H_0$ ,  $\rho = 0.8$  in favour of  $H_1$ ,  $\rho > 0.8$  at this significance level.

An alternative and quicker method is to use the charts on pages 38–39. For confidence intervals locate the obtained value of  $r$  on the horizontal axis, trace along the vertical to the points of intersection with the two curves labelled with the sample size  $n$ , and read off the confidence limits on the vertical axis. For critical values, locate the hypothesised value of  $\rho$ , say  $\rho_0$ , on the vertical axis, trace along the horizontal to the points of intersection with the two curves, and read off the critical values on the horizontal axis. If these two values are  $r_1$  and  $r_2$ , with  $r_1 < r_2$ , then the one-sided critical regions with significance level  $\alpha_1$  for testing  $H_0$ ,  $\rho = \rho_0$  against  $H_1$ ,  $\rho < \rho_0$  or  $H_1$ ,  $\rho > \rho_0$  are  $r \leq r_1$  and  $r \geq r_2$  respectively, and the critical region with significance level  $\alpha_2 = 2\alpha_1$  for testing  $H_0$  against  $H_1$ ,  $\rho \neq \rho_0$  is comprised of both of these one-sided regions.

The reader may check the charts for the results found above using the  $z$ -transformation. Accuracy may be rather limited, especially when  $r$  and  $\rho$  are close to  $+1$  or  $-1$ , however the  $z$ -transformation methods are not completely accurate either, especially for small  $n$ . Further inaccuracies may occur for sample sizes not included on the charts, in which case the user has to judge distances between the curves.

All of the above work depends on the assumption that  $(X, Y)$  has a bivariate normal distribution. Tables for two nonparametric methods, which do not require such an assumption, are given on page 40. These methods do not test specifically for linearity but for the tendency of  $Y$  to increase (or decrease) as  $X$  increases.

To calculate Spearman's rank correlation coefficient, first rank the  $X$ -values and  $Y$ -values separately from 1 to  $n$ , calculate the difference in ranks for each  $(X, Y)$  pair, and sum the squares of these differences to obtain  $D^2$ . Spearman's coefficient  $r_s$  is calculated as  $r_s = 1 - 6D^2/(n^3 - n)$ . With the above data we have

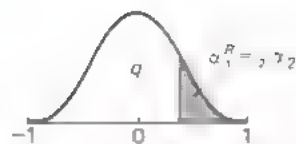
$X$ ranks	1	5½	7	2	3	4	5½	8
$Y$ ranks	2	5	7	1	3	4	6	8
rank differences	1	½	0	1	0	0	1	0

Thus  $D^2$  is  $2(1)^2 + 2(\frac{1}{2})^2 + 4(0)^2 = \frac{3}{2}$ , giving  $r_s = 1 - 6 \times \frac{3}{2} / (8^3 - 8) = 0.9702$ . The  $\alpha_1^R = \frac{1}{2}\%$  critical region for testing against the tendency for  $Y$  to increase with  $X$  is  $r_s \geq 0.8810$ , so there is virtually conclusive proof that this tendency is present. The general forms of the critical regions are the same as for  $r$  above.

For Kendall's rank correlation coefficient, we compare each  $(X, Y)$  pair in turn with every other pair. If the pair with the smaller  $X$ -value also has the smaller  $Y$ -value, the pair is said to be *concordant*, but if it has the larger  $Y$ -value the pair is *discordant*. If  $N_C$  and  $N_D$  are the total numbers of concordant and discordant pairs, Kendall's coefficient  $\tau$  is calculated as  $\tau = (N_C - N_D) / \frac{1}{2}n(n-1)$ , where in fact  $\frac{1}{2}n(n-1)$  is the total number of comparisons made. Any comparison in which the  $X$ -values and/or the  $Y$ -values are equal counts  $\frac{1}{2}$  to both  $N_C$  and  $N_D$ . Critical regions are of the same forms as with  $r$  and  $r_s$ . In the above example,  $N_C = 26\frac{1}{2}$ ,  $N_D = 1\frac{1}{2}$ , and  $\tau = (26\frac{1}{2} - 1\frac{1}{2}) / 28 = 0.8929$ . This is again clearly significant of the tendency for  $Y$  to increase with  $X$ , since the  $\alpha_1^R = \frac{1}{2}\%$  critical region is  $\tau \geq 0.7857$ .

Critical regions for large  $n$  may be found using the facts that, under the null hypothesis,  $r$ ,  $r_s$  and  $\tau$  have approximate normal distributions with zero means and standard deviations  $1/\sqrt{n-1}$  for both  $r$  and  $r_s$ , and  $\{2(2n+5)/9n(n-1)\}^{1/2}$  for  $\tau$ . For example the reader may check that with  $n = 144$  the approximate  $\alpha_2 = 5\%$  critical regions are  $|r| \geq 0.1639$ ,  $|r_s| \geq 0.1639$  and  $|\tau| \geq 0.1102$ .

# Critical values for the sample linear correlation coefficient $r$



$\alpha$	0.05	0.025	0.01	0.005
$\alpha_1$	5%	2.5%	1%	0.5%
$\alpha_2$	5%	2.5%	1%	0.5%
1	—	—	—	—
2	—	—	—	—
3	0.9877	0.9969	0.9995	0.9999
4	0.9000	0.9500	0.9800	0.9900
5	0.8054	0.8783	0.9343	0.9587
6	0.7293	0.8114	0.8822	0.9172
7	0.6694	0.7545	0.8329	0.8745
8	0.6215	0.7067	0.7887	0.8343
9	0.5822	0.6664	0.7498	0.7977
10	0.5494	0.6319	0.7155	0.7646
11	0.5214	0.6021	0.6851	0.7348
12	0.4973	0.5760	0.6581	0.7079
13	0.4762	0.5529	0.6339	0.6835
14	0.4575	0.5324	0.6120	0.6614
15	0.4409	0.5140	0.5923	0.6411
16	0.4258	0.4973	0.5742	0.6226
17	0.4124	0.4821	0.5577	0.6055
18	0.4000	0.4683	0.5425	0.5897
19	0.3887	0.4555	0.5285	0.5751
20	0.3783	0.4438	0.5155	0.5614
21	0.3687	0.4329	0.5034	0.5487
22	0.3598	0.4227	0.4921	0.5368
23	0.3515	0.4132	0.4815	0.5256
24	0.3438	0.4044	0.4716	0.5151
25	0.3365	0.3961	0.4622	0.5052
26	0.3297	0.3882	0.4534	0.4958
27	0.3233	0.3809	0.4451	0.4869
28	0.3172	0.3739	0.4372	0.4785
29	0.3115	0.3673	0.4297	0.4705
30	0.3061	0.3610	0.4226	0.4629

$\alpha$	0.05	0.025	0.01	0.005
$\alpha_1$	5%	2.5%	1%	0.5%
$\alpha_2$	5%	2.5%	1%	0.5%
31	0.3009	0.3550	0.4158	0.4556
32	0.2960	0.3494	0.4093	0.4487
33	0.2913	0.3440	0.4032	0.4421
34	0.2869	0.3388	0.3977	0.4357
35	0.2826	0.3338	0.3916	0.4296
36	0.2785	0.3291	0.3862	0.4235
37	0.2746	0.3246	0.3810	0.4177
38	0.2709	0.3202	0.3760	0.4128
39	0.2673	0.3160	0.3712	0.4076
40	0.2638	0.3120	0.3665	0.4026
41	0.2605	0.3081	0.3621	0.3978
42	0.2573	0.3044	0.3578	0.3932
43	0.2542	0.3008	0.3536	0.3887
44	0.2512	0.2973	0.3496	0.3843
45	0.2483	0.2940	0.3457	0.3801
46	0.2455	0.2907	0.3420	0.3761
47	0.2429	0.2876	0.3384	0.3721
48	0.2403	0.2845	0.3348	0.3683
49	0.2377	0.2816	0.3314	0.3646
50	0.2353	0.2787	0.3281	0.3610
51	0.2329	0.2758	0.3249	0.3575
52	0.2306	0.2732	0.3218	0.3542
53	0.2284	0.2706	0.3188	0.3509
54	0.2262	0.2681	0.3158	0.3477
55	0.2241	0.2656	0.3129	0.3445
56	0.2221	0.2632	0.3102	0.3415
57	0.2201	0.2609	0.3074	0.3385
58	0.2181	0.2586	0.3048	0.3357
59	0.2162	0.2564	0.3022	0.3328
60	0.2144	0.2542	0.2997	0.3301

$\alpha$	0.05	0.025	0.01	0.005
$\alpha_1$	5%	2.5%	1%	0.5%
$\alpha_2$	5%	2.5%	1%	0.5%
61	0.2126	0.2521	0.2972	0.3274
62	0.2108	0.2500	0.2948	0.3248
63	0.2091	0.2480	0.2925	0.3223
64	0.2075	0.2461	0.2902	0.3198
65	0.2058	0.2441	0.2880	0.3173
66	0.2042	0.2423	0.2858	0.3150
67	0.2027	0.2404	0.2837	0.3126
68	0.2012	0.2387	0.2816	0.3104
69	0.1997	0.2369	0.2796	0.3081
70	0.1982	0.2352	0.2776	0.3060
71	0.1968	0.2335	0.2756	0.3038
72	0.1954	0.2319	0.2737	0.3017
73	0.1940	0.2303	0.2718	0.2997
74	0.1927	0.2287	0.2700	0.2977
75	0.1914	0.2272	0.2682	0.2957
76	0.1901	0.2257	0.2664	0.2938
77	0.1888	0.2242	0.2647	0.2919
78	0.1876	0.2227	0.2630	0.2900
79	0.1864	0.2213	0.2613	0.2882
80	0.1852	0.2199	0.2597	0.2864
81	0.1829	0.2172	0.2565	0.2830
82	0.1807	0.2146	0.2535	0.2796
83	0.1786	0.2120	0.2505	0.2764
84	0.1765	0.2096	0.2477	0.2732
85	0.1745	0.2072	0.2449	0.2702
86	0.1726	0.2050	0.2422	0.2673
87	0.1707	0.2028	0.2396	0.2645
88	0.1689	0.2006	0.2371	0.2617
89	0.1671	0.1986	0.2347	0.2591
90	0.1654	0.1966	0.2324	0.2565

For description, see page 35.

## The Fisher $z$ -transformation

$$z(r) = \frac{1}{2} \log_e \left( \frac{1+r}{1-r} \right) = 1.1513 \log_{10} \left( \frac{1+r}{1-r} \right)$$

$r$	0	1	2	3	4	5	6	7	8	9
0.0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.1	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.2	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.3	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.4	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.5	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.6	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.7	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.8	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.9	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.0	1.0986	1.1014	1.1042	1.1070	1.1098	1.1127	1.1155	1.1184	1.1212	1.1241
0.1	1.1270	1.1299	1.1329	1.1358	1.1388	1.1417	1.1446	1.1475	1.1504	1.1533
0.2	1.1568	1.1599	1.1630	1.1660	1.1692	1.1723	1.1754	1.1786	1.1817	1.1849
0.3	1.1881	1.1914	1.1946	1.1979	1.2011	1.2044	1.2077	1.2110	1.2144	1.2178
0.4	1.2212	1.2246	1.2280	1.2315	1.2349	1.2384	1.2419	1.2454	1.2490	1.2526
0.5	1.2562	1.2598	1.2634	1.2671	1.2707	1.2745	1.2782	1.2819	1.2857	1.2895
0.6	1.2933	1.2972	1.3011	1.3050	1.3089	1.3129	1.3169	1.3209	1.3249	1.3290
0.7	1.3331	1.3372	1.3414	1.3456	1.3498	1.3540	1.3583	1.3626	1.3670	1.3714
0.8	1.3758	1.3802	1.3847	1.3892	1.3938	1.3984	1.4030	1.4077	1.4124	1.4171
0.9	1.4219	1.4268	1.4316	1.4365	1.4415	1.4465	1.4516	1.4566	1.4618	1.4670
0.0	1.4722	1.4775	1.4828	1.4882	1.4937	1.4992	1.5047	1.5103	1.5160	1.5217
0.1	1.5275	1.5334	1.5393	1.5453	1.5513	1.5574	1.5635	1.5698	1.5762	1.5826
0.2	1.5890	1.5956	1.6022	1.6089	1.6157	1.6226	1.6298	1.6366	1.6438	1.6510
0.3	1.6584	1.6658	1.6734	1.6811	1.6888	1.6967	1.7047	1.7129	1.7211	1.7295
0.4	1.7380	1.746	1.7555	1.764	1.773	1.7828	1.7923	1.8019	1.8117	1.8216
0.5	1.8318	1.8421	1.8527	1.8635	1.8745	1.8857	1.8972	1.9090	1.9210	1.9333
0.6	1.9459	1.9588	1.9721	1.9857	1.9995	2.0139	2.0287	2.0439	2.0595	2.0756
0.7	2.0923	2.1095	2.1273	2.1457	2.1649	2.1847	2.2054	2.2269	2.2494	2.2729
0.8	2.2976	2.3235	2.3507	2.3796	2.4101	2.4427	2.4774	2.5147	2.5550	2.5987
0.9	2.6467	2.6996	2.7587	2.8257	2.9031	2.9945	3.1063	3.2504	3.4534	3.8002

For description, see page 35.

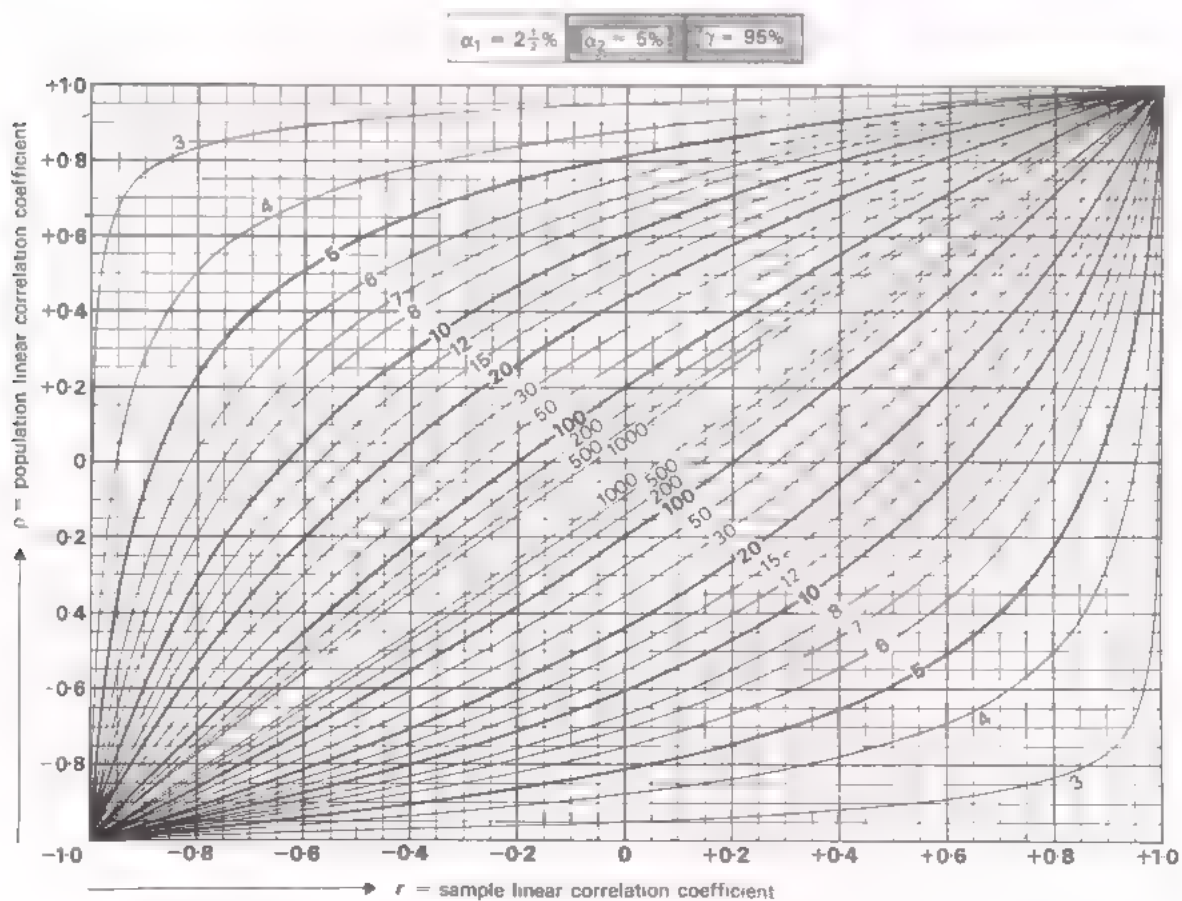
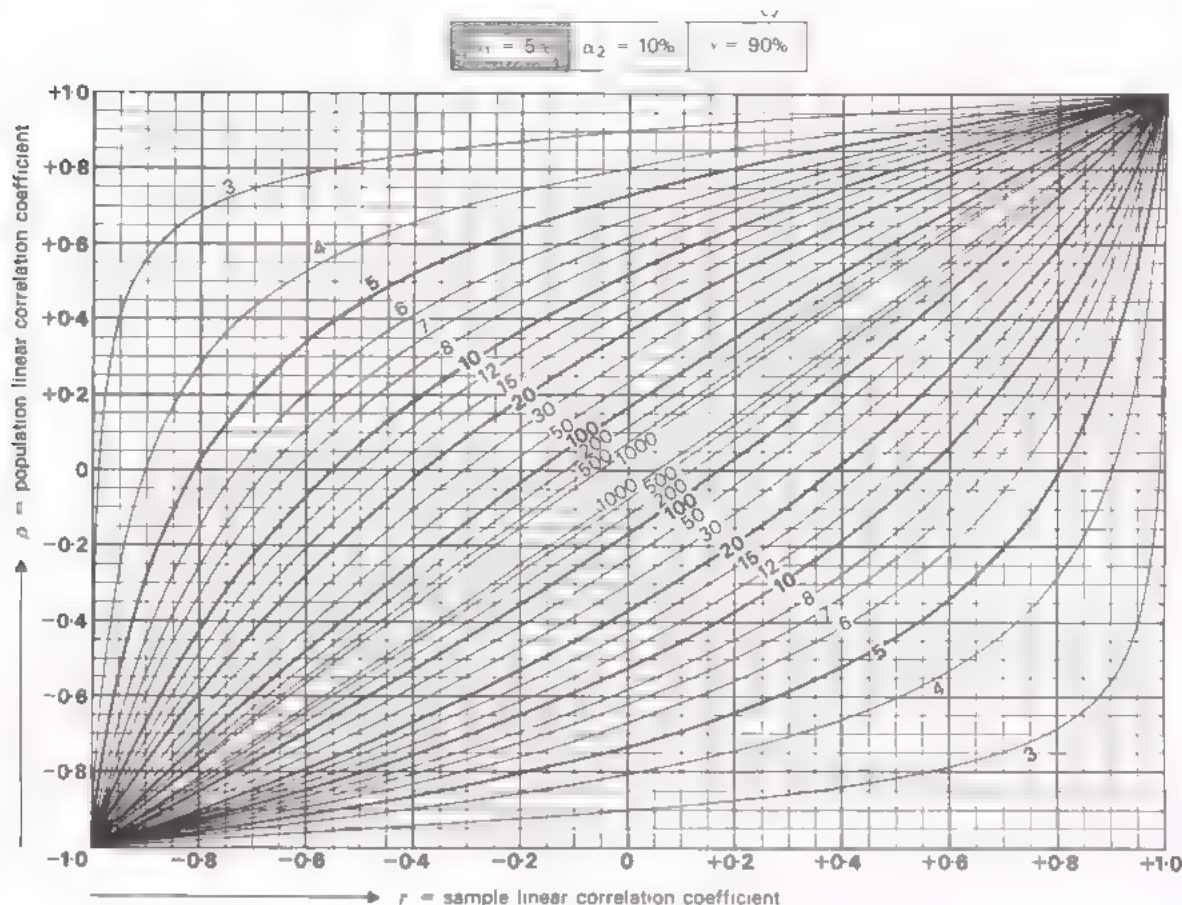


# The inverse of the Fisher z-transformation

z											ADD PROPORTIONAL PARTS								
	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9
0.0	0.0000	0100	0200	0300	0400	0500	0599	0699	0798	0898	10	20	30	40	50	60	70	80	90
0.1	0.0997	1096	1194	1293	1391	1489	1586	1684	1781	1877	10	20	30	40	50	60	70	80	89
0.2	0.1974	2070	2165	2260	2355	2449	2543	2636	2729	2821	10	19	29	39	48	58	68	78	87
0.3	0.2913	3004	3095	3185	3275	3364	3452	3540	3627	3714	10	19	28	38	48	57	66	76	86
0.4	0.3799	3885	3969	4053	4136	4219	4301	4382	4462	4542	9	19	28	37	46	56	65	74	84
0.5	0.4621	4699	4777	4854	4930	5005	5080	5154	5227	5299	9	18	27	36	45	54	63	72	81
0.6	0.5370	5441	5511	5581	5649	5717	5784	5850	5915	5980	9	17	26	35	44	52	61	70	78
0.7	0.6044	6107	6169	6231	6291	6351	6411	6469	6527	6584	8	17	25	34	42	50	58	67	76
0.8	0.6640	6696	6751	6805	6858	6911	6963	7014	7064	7114	8	16	24	32	40	48	56	64	72
0.9	0.7183	7211	7259	7306	7352	7398	7443	7487	7531	7574	8	15	23	31	38	46	54	61	69
1.0	0.7616	7658	7699	7739	7779	7818	7857	7895	7932	7969	7	15	22	29	36	44	51	58	66
1.1	0.8005	8041	8076	8110	8144	8178	8210	8243	8275	8306	7	14	21	28	35	42	49	56	62
1.2	0.8337	8367	8397	8426	8455	8483	8511	8538	8565	8591	7	13	20	26	33	39	46	52	59
1.3	0.8617	8643	8668	8692	8717	8741	8764	8787	8810	8832	6	12	18	25	31	37	43	49	55
1.4	0.8854	8875	8896	8917	8937	8957	8977	8996	9015	9033	6	12	17	23	29	35	40	46	52
1.5	0.9051	9069	9087	9104	9121	9138	9154	9170	9186	9201	5	11	16	22	27	33	38	43	49
1.6	0.9217	9232	9246	9261	9275	9289	9302	9316	9329	9341	5	10	15	20	25	30	35	40	45
1.7	0.9354	9366	9379	9391	9402	9414	9425	9436	9447	9458	5	9	14	19	24	28	33	38	42
1.8	0.9468	9478	9488	9498	9508	9517	9527	9536	9545	9554	4	9	13	17	22	26	31	35	39
1.9	0.9582	9571	9579	9587	9595	9603	9611	9618	9626	9633	4	8	12	16	20	24	28	32	36
2.0	0.9640	9647	9654	9661	9667	9674	9680	9687	9693	9699	4	7	11	15	19	22	26	30	34
2.1	0.9705	9710	9716	9721	9727	9732	9737	9743	9748	9753	3	7	10	14	17	21	24	28	31
2.2	0.9757	9762	9767	9771	9776	9780	9785	9789	9793	9797	3	6	10	13	16	19	22	25	29
2.3	0.9801	9805	9809	9812	9816	9820	9823	9827	9830	9833	3	6	9	12	15	18	20	23	26
2.4	0.9837	9840	9843	9846	9849	9852	9855	9858	9861	9863	3	5	8	11	13	16	19	21	24
2.5	0.9866	9869	9871	9874	9876	9879	9881	9884	9886	9888	2	5	7	10	12	15	17	20	22
2.6	0.9890	9892	9895	9897	9899	9901	9903	9905	9906	9908	2	5	7	9	11	14	16	18	20
2.7	0.9910	9912	9914	9915	9917	9919	9920	9922	9923	9925	2	4	6	8	10	12	14	16	19
2.8	0.9926	9928	9929	9931	9932	9933	9935	9936	9937	9938	2	4	6	8	9	11	13	15	17
2.9	0.9940	9941	9942	9943	9944	9945	9946	9947	9949	9950	2	4	6	8	9	11	13	15	17
3.0	0.995055	0.995949	0.996582	0.997283	0.997775	0.998178	0.998508	0.998778	0.999000	0.999181	1	3	5	7	9	10	12	13	14
4.0	0.999329	0.999451	0.999550	0.999632	0.999699	0.999753	0.999798	0.999835	0.999865	0.999889	1	3	4	5	6	8	9	10	12
5.0	0.999909	0.999926	0.999939	0.999950	0.999959	0.999967	0.999973	0.999978	0.999982	0.999985	1	2	3	4	5	6	7	8	9
6.0	0.999988	0.999990	0.999992	0.999993	0.999994	0.999995	0.999996	0.999997	0.999998	0.999998	1	2	3	4	5	6	7	8	9
7.0	0.999998	0.999999	0.999999	0.999999	0.999999	0.999999	0.999999	0.999999	0.999999	0.999999	1	1	2	3	4	5	6	7	8

For description, see page 35

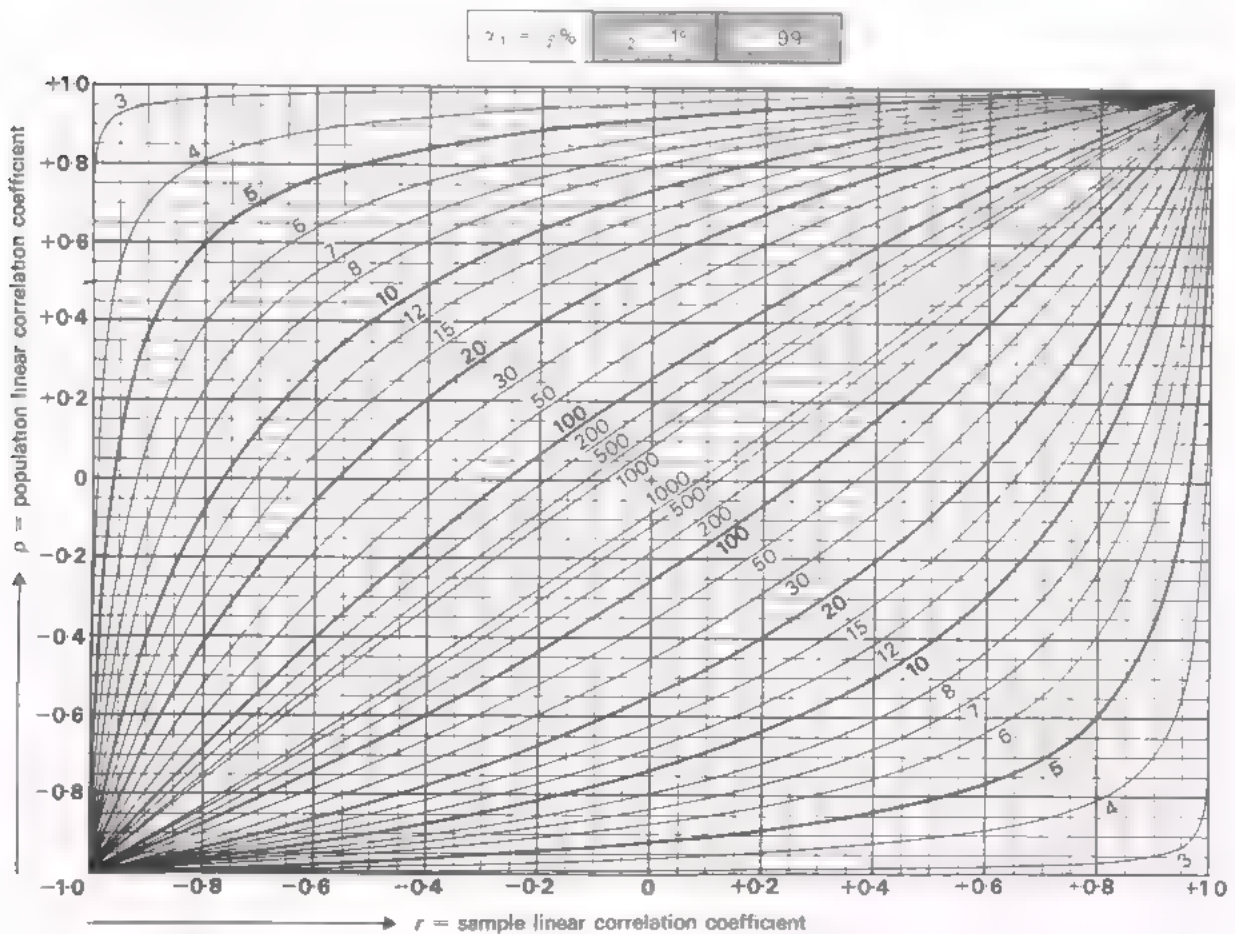
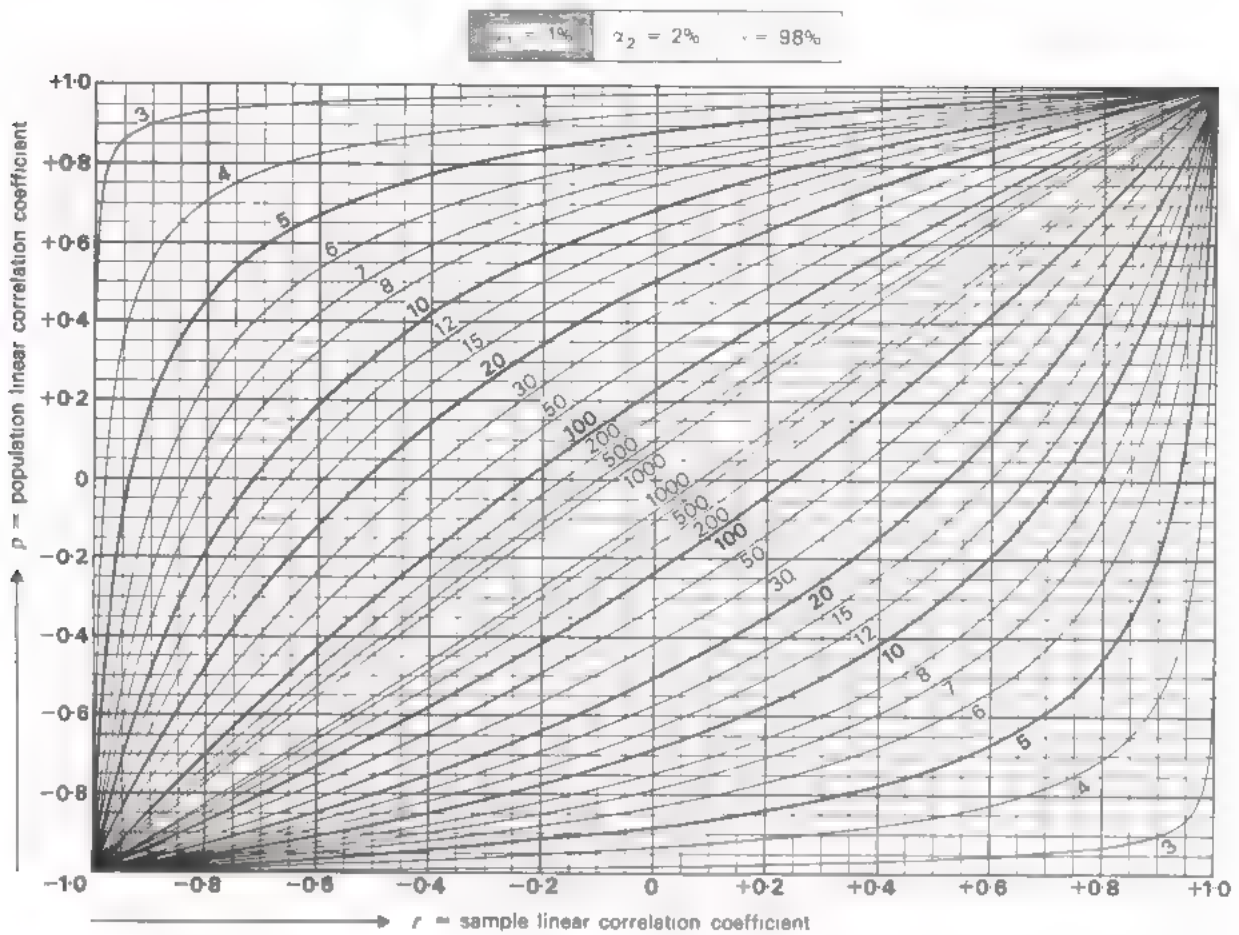
# Charts giving confidence intervals for $\rho$ and critical values for $r$



For description, see page 35.



Charts giving confidence intervals for  $\rho$  and critical values for  $r$



For description, see page 35.

# Critical values for Spearman's rank correlation coefficient

$$r_s - 1 = \frac{6D^2}{n^3 - n}$$

$\alpha^R$	5%	1%	0.5%	0.1%
$\alpha$	10%	5%	1%	0.1%
1				
2				
3				
4	0.0000			
5	0.9500	0.0000	0.0000	
6	0.8186	0.8557	0.9429	0.9900
7	0.7143	0.7857	0.8929	0.9786
8	0.6429	0.7143	0.8333	0.9611
9	0.6000	0.7000	0.8333	0.9333
10	0.5636	0.6485	0.7455	0.9039
11	0.5364	0.6182	0.7091	0.8745
12	0.5035	0.5874	0.6793	0.8453
13	0.4835	0.5604	0.6484	0.8133
14	0.463	0.5385	0.6264	0.7891
15	0.4464	0.5214	0.6036	0.7636
16	0.4294	0.5029	0.5824	0.7353
17	0.4142	0.4877	0.5652	0.7076
18	0.4014	0.4746	0.5507	0.6806
19	0.3912	0.4636	0.5381	0.6542
20	0.3825	0.4546	0.5278	0.6299
21	0.3751	0.4464	0.5191	0.6069
22	0.3688	0.4392	0.5115	0.5848
23	0.3636	0.4330	0.5048	0.5636
24	0.3593	0.4276	0.4987	0.5436
25	0.3559	0.4229	0.4932	0.5248
26	0.3532	0.4189	0.4881	0.5069
27	0.3510	0.4154	0.4834	0.4896
28	0.3492	0.4123	0.4791	0.4729
29	0.3478	0.4095	0.4752	0.4566
30	0.3466	0.4070	0.4717	0.4407

$\alpha^R$	5%	2%	1%	0.5%
$\alpha$	10%	5%	2%	1%
31	0.3412	0.3560	0.4185	0.4593
32	0.2962	0.3504	0.4117	0.4523
33	0.2914	0.3449	0.4054	0.4455
34	0.2871	0.3396	0.3995	0.4390
35	0.2829	0.3347	0.3936	0.4328
36	0.2788	0.3300	0.3882	0.4268
37	0.2748	0.3253	0.3829	0.4211
38	0.2709	0.3209	0.3778	0.4155
39	0.2674	0.3168	0.3729	0.4103
40	0.2640	0.3128	0.3681	0.4051
41	0.2606	0.3087	0.3636	0.4002
42	0.2574	0.3051	0.3594	0.3956
43	0.2543	0.3014	0.3550	0.3908
44	0.2513	0.2979	0.3511	0.3865
45	0.2484	0.2945	0.3470	0.3822
46	0.2456	0.2913	0.3433	0.3781
47	0.2429	0.2880	0.3396	0.3741
48	0.2403	0.2850	0.3361	0.3702
49	0.2378	0.2820	0.3326	0.3664
50	0.2353	0.2791	0.3293	0.3628
51	0.2329	0.2764	0.3260	0.3593
52	0.2307	0.2738	0.3228	0.3558
53	0.2284	0.2714	0.3198	0.3524
54	0.2262	0.2688	0.3168	0.3492
55	0.2242	0.2665	0.3139	0.3461
56	0.2222	0.2643	0.3111	0.3431
57	0.2201	0.2612	0.3083	0.3401
58	0.2181	0.2589	0.3056	0.3371
59	0.2162	0.2567	0.3030	0.3342
60	0.2144	0.2545	0.3005	0.3314

$\alpha^R$	5%	2%	1%	0.5%
$\alpha$	10%	5%	2%	1%
61	0.2126	0.2524	0.2980	0.3287
62	0.2108	0.2503	0.2956	0.3260
63	0.2091	0.2483	0.2933	0.3234
64	0.2075	0.2463	0.2910	0.3209
65	0.2058	0.2444	0.2887	0.3185
66	0.2042	0.2425	0.2865	0.3161
67	0.2027	0.2407	0.2844	0.3137
68	0.2012	0.2389	0.2823	0.3114
69	0.1997	0.2372	0.2802	0.3092
70	0.1982	0.2354	0.2782	0.3070
71	0.1968	0.2337	0.2762	0.3048
72	0.1954	0.2321	0.2743	0.3027
73	0.1940	0.2305	0.2724	0.3006
74	0.1927	0.2289	0.2706	0.2986
75	0.1914	0.2274	0.2688	0.2966
76	0.1901	0.2259	0.2670	0.2947
77	0.1888	0.2244	0.2652	0.2928
78	0.1876	0.2229	0.2635	0.2909
79	0.1864	0.2215	0.2619	0.2891
80	0.1852	0.2201	0.2602	0.2872
81	0.1840	0.2187	0.2585	0.2853
82	0.1829	0.2174	0.2570	0.2837
83	0.1817	0.2161	0.2553	0.2820
84	0.1806	0.2148	0.2538	0.2804
85	0.1795	0.2135	0.2523	0.2787
86	0.1785	0.2122	0.2510	0.2771
87	0.1775	0.2109	0.2497	0.2755
88	0.1765	0.2097	0.2484	0.2740
89	0.1755	0.2084	0.2473	0.2724
90	0.1745	0.2074	0.2463	0.2709
91	0.1735	0.2065	0.2454	0.2694
92	0.1725	0.2055	0.2446	0.2680
93	0.1717	0.2046	0.2438	0.2666
94	0.1707	0.2037	0.2430	0.2651
95	0.1698	0.2028	0.2423	0.2637
96	0.1689	0.2019	0.2415	0.2623
97	0.1681	0.2010	0.2408	0.2609
98	0.1672	0.2001	0.2401	0.2597
99	0.1664	0.1992	0.2394	0.2584
100	0.1654	0.1983	0.2387	0.2571

For description, see page 35.

# Critical values for Kendall's rank correlation coefficient

$$\tau = \frac{\lambda_C - \lambda_D}{\frac{1}{2}n(n-1)}$$

$\alpha^R$	5%	2%	1%	0.5%
$\alpha$	10%	5%	2%	1%
1				
2				
3				
4	0.0000			
5	0.8000	1.0000	1.0000	
6	0.7333	0.8667	0.8667	1.0000
7	0.6190	0.7143	0.8095	0.9048
8	0.5714	0.6429	0.7143	0.7857
9	0.5000	0.5556	0.6667	0.7222
10	0.4667	0.5000	0.6000	0.6444
11	0.4182	0.4909	0.5636	0.6000
12	0.3939	0.4545	0.5455	0.5758
13	0.3590	0.4359	0.5128	0.5641
14	0.3828	0.4086	0.4725	0.5165
15	0.3333	0.3905	0.4667	0.5048
16	0.3167	0.3833	0.4333	0.4833
17	0.3086	0.3676	0.4265	0.4706
18	0.2941	0.3484	0.4118	0.4510
19	0.2865	0.3333	0.3918	0.4386
20	0.2737	0.3263	0.3789	0.4211
21	0.2667	0.3143	0.3714	0.4095
22	0.2641	0.3074	0.3593	0.3939
23	0.2569	0.2964	0.3518	0.3813
24	0.2484	0.2899	0.3406	0.3768
25	0.2400	0.2887	0.3333	0.3666
26	0.2369	0.2800	0.3292	0.3600
27	0.2308	0.2707	0.3219	0.3561
28	0.2275	0.2646	0.3122	0.3439
29	0.2217	0.2511	0.3103	0.3399
30	0.2184	0.2552	0.3011	0.3333

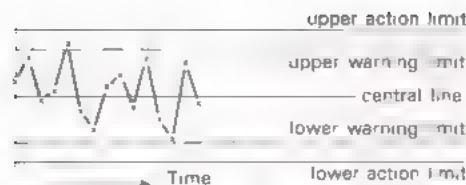
$\alpha^R$	5%	2%	1%	0.5%
$\alpha$	10%	5%	2%	1%
31	0.2173	0.2511	0.2945	0.3124
32	0.2155	0.2488	0.2893	0.3076
33	0.2145	0.2464	0.2849	0.3044
34	0.2134	0.2441	0.2809	0.3019
35	0.2124	0.2418	0.2771	0.2992
36	0.2113	0.2397	0.2733	0.2965
37	0.2102	0.2376	0.2695	0.2937
38	0.2092	0.2354	0.2658	0.2909
39	0.2081	0.2333	0.2621	0.2881
40	0.2071	0.2312	0.2584	0.2853
41	0.2060	0.2291	0.2547	0.2825
42	0.2050	0.2270	0.2510	0.2797
43	0.2039	0.2249	0.2473	0.2769
44	0.2029	0.2228	0.2436	0.2741
45	0.2018	0.2207	0.2400	0.2713
46	0.2008	0.2186	0.2363	0.2685
47	0.1997	0.2165	0.2326	0.2657
48	0.1987	0.2144	0.2289	0.2629
49	0.1976	0.2123	0.2252	0.2601
50	0.1966	0.2102	0.2215	0.2573
51	0.1955	0.2081	0.2178	0.2545
52	0.1945	0.2060	0.2141	0.2517
53	0.1934	0.2039	0.2104	0.2489
54	0.1924	0.2018	0.2067	0.2461
55	0.1913	0.2000	0.2030	0.2433
56	0.1903	0.1979	0.2000	0.2405
57	0.1892	0.1958	0.1970	0.2377
58	0.1882	0.1937	0.1940	0.2349
59	0.1871	0.1916	0.1910	0.2321
60	0.1861	0.1895	0.1880	0.2293

$\alpha^R$	5%	2%	1%	0.5%
$\alpha$	10%	5%	2%	1%
61	0.1850	0.1877	0.2044	0.2265
62	0.1840	0.1856	0.2025	0.2237
63	0.1830	0.1835	0.2012	0.2227
64	0.1820	0.1814	0.1994	0.2202
65	0.1810	0.1793	0.1981	0.2183
66	0.1800	0.1772	0.1962	0.2168
67	0.1790	0.1751	0.1949	0.2148
68	0.1780	0.1730	0.1932	0.2133
69	0.1770	0.1709	0.1918	0.2114
70	0.1760	0.1688	0.1901	0.2099
71	0.1750	0.1667	0.1887	0.2089
72	0.1740	0.1646	0.1878	0.2074
73	0.1730	0.1625	0.1865	0.2055
74	0.1720	0.1604	0.1847	0.2040
75	0.1710	0.1583	0.1834	0.2029
76	0.1700	0.1562	0.1825	0.2014
77	0.1690	0.1541	0.1811	0.2003
78	0.1680	0.1520	0.1795	0.1988
79	0.1670	0.1500	0.1788	0.1970
80	0.1660	0.1479	0.1772	0.1962
81	0.1650	0.1458	0.1749	0.1935
82	0.1640	0.1437	0.1727	0.1910
83	0.1630	0.1416	0.1710	0.1885
84	0.1620	0.1395	0.1688	0.1865
85	0.1610	0.1374	0.1665	0.1845
86	0.1600	0.1353	0.1648	0.1820
87	0.1590	0.1332	0.1631	0.1801
88	0.1580	0.1311	0.1614	0.1785
89	0.1570	0.1290	0.1597	0.1765
90	0.1560	0.1269	0.1580	0.1745

For description, see page 35.



# Control chart constants and conversion factors for estimating $\sigma$



$n$	$W$	$A$	$w_1$	$w_2$	$a_1$	$a_2$	$d_1$	$d_2$	$d_3$	$c$
2	2.282	1.9365	0.593	2.8097	0.0910	4.34	1.284	2.0000	4.42	0.8912
3	0.6686	1.0541	0.119	2.1146	0.0356	2.9916	1.6926	2.3391	1.9099	0.5908
4	0.4760	0.7505	0.2888	1.9352	0.0369	2.5781	2.0588	2.5803	2.2346	0.4887
5	0.3768	0.5942	0.3653	1.8045	0.1586	2.357	2.3249	2.7665	2.4744	0.4299
6	0.3157	0.4978	0.4206	1.7207	0.2110	2.2112	2.5344	2.9177	2.6535	0.3846
7	0.2739	0.4319	0.4624	1.6616	0.2556	2.118	2.7044	3.0448	2.8089	0.3688
8	0.2434	0.3837	0.4952	1.6173	0.2932	2.0451	2.8472	3.1541	2.9504	0.3572
9	0.2200	0.3468	0.5218	1.5826	0.3251	1.9875	2.9700	3.2494	3.0641	0.3487
10	0.2014	0.3175	0.5438	1.5545	0.3524	1.9410	3.0775	3.3352	3.1640	0.3249
11	0.1863	0.2937	0.5624	1.5312	0.3761	1.9024	3.1729	3.4118	3.251	0.3152
12	0.1736	0.2738	0.5783	1.5115	0.3969	1.8697	3.2585	3.4815	3.3333	0.3069
13	0.1629	0.2569	0.5922	1.4945	0.4157	1.8417	3.3360	3.5457	3.406	0.2998
14	0.1538	0.2424	0.6044	1.4796	0.4316	1.8172	3.4068	3.6039	3.4728	0.2935
15	0.1458	0.2298	0.6153	1.4666	0.4453	1.7957	3.4718	3.6584	3.5343	0.2880
16	0.1387	0.2187	0.6250	1.4550	0.4596	1.7765	3.5320	3.7091	3.5913	0.2831
17	0.1325	0.2089	0.6338	1.4445	0.4717	1.7592	3.5879	3.7565	3.6443	0.2787
18	0.1269	0.2001	0.6417	1.4351	0.4827	1.7437	3.6401	3.801	3.6940	0.2747
19	0.1219	0.1922	0.6490	1.4265	0.4928	1.7295	3.6890	3.8430	3.7405	0.2711
20	0.1173	0.1850	0.6557	1.4186	0.5022	1.7165	3.7350	3.8827	3.7844	0.2677

Control charts are designed to aid the regular periodic checking of production and other processes. The situation envisaged is that a quite small sample (the table caters for sample sizes  $n$  up to 20) is drawn and examined at regular intervals, and in particular the sample mean  $\bar{X}$  and the sample range  $R$  are recorded (the range is the largest value in the sample minus the smallest value).  $\bar{X}$  and  $R$  are then plotted on separate control charts to monitor respectively the process average and variability.

The general form of a control chart is illustrated in the diagram. There is a central line representing the expected (i.e. average) value of the quantity ( $\bar{X}$  or  $R$ ) being plotted when the process is behaving normally (is in control). On either side of the central line are warning limits and action limits. These terms are virtually self-explanatory. The levels are such that if an observation falls outside the warning limits the user should be alerted to watch the subsequent behaviour of the process but should also realise that such observations are bound to occur by chance occasionally even when the process is in control. An observation may also fall outside the action limits when the process is in control, but the probability of this is very small and so a more positive alert would normally be signalled. Information can also be obtained by watching for possible trends and other such features on the charts.

The central line and warning and action limits may be derived from studying pilot samples taken when the process is presumed or known to be in control, or alternatively may be fixed by *a priori* considerations. If they are derived from pilot samples we shall assume that they are of the same size as those to be taken when the control scheme is in operation and that the mean  $\bar{X}$  and range  $R$  are calculated for each such sample. These quantities are then averaged over all the pilot samples to obtain  $\bar{\bar{X}}$  and  $\bar{R}$ . We may also calculate, instead of  $R$ , either the unadjusted or the adjusted sample standard deviations  $S$  or  $s$  (see below). The charts are then drawn up as follows:

$\bar{X}$ -chart	Central line is $\bar{\bar{X}}$ , lower warning limit is $\bar{\bar{X}} - W\bar{R}$ , upper warning limit is $\bar{\bar{X}} + W\bar{R}$ ; lower action limit is $\bar{\bar{X}} - A\bar{R}$ ; upper action limit is $\bar{\bar{X}} + A\bar{R}$ .
$R$ -chart	Central line is $\bar{R}$ , lower warning limit is $w_1\bar{R}$ , upper warning limit is $w_2\bar{R}$ , lower action limit is $a_1\bar{R}$ , upper action limit is $a_2\bar{R}$ .

As an alternative to using pilot samples, specifications of the mean  $\mu$  and/or the standard deviation  $\sigma$  of the process measurements may be used to define the 'in control' situation. If  $\mu$  is given, use it in place of  $\bar{\bar{X}}$  in drawing up the  $\bar{X}$ -chart. If  $\sigma$  is given, the expected value of  $R$  is equal to  $d_1\sigma$ , so here define  $\bar{R}$  as  $d_1\sigma$  and then proceed as above. This application allows an exact interpretation to be made of the warning and action limits, for if the process measurements are normally distributed with mean  $\mu$  and standard deviation  $\sigma$  the warning limits thus obtained correspond

to quantiles  $q$  of 0.025 and 0.975 and the action limits to quantiles of 0.001 and 0.999. In other words, the limits can be regarded as critical values for testing the null hypothesis that the data are indeed from a normal distribution with mean  $\mu$  and standard deviation  $\sigma$ , the warning limits corresponding to significance levels of  $\alpha_1 = 2\frac{1}{2}\%$  or  $\alpha_2 = 5\%$  and the action limits to levels of  $\alpha_1 = 0.1\%$  or  $\alpha_2 = 0.2\%$ .

If pilot samples are used it may be that the variability of the process has been measured by recording the sample standard deviations rather than ranges. If the unadjusted sample standard deviation  $S = \{\sum(X - \bar{X})^2/n\}^{1/2}$  has been calculated for each pilot sample, average the values of  $S$  to obtain  $\bar{S}$ , and then define  $\bar{R} = d_2\bar{S}$  and proceed as above. Or, if adjusted sample standard deviations  $s = \{\sum(X - \bar{X})^2/(n-1)\}^{1/2}$  have been calculated, multiply their average  $\bar{s}$  by  $d_3$  to obtain  $\bar{R} = d_3\bar{s}$ , and again proceed as above. It should be understood that in general these formulae for  $\bar{R}$  will not give exactly the same value as if  $\bar{R}$  were calculated directly from the pilot samples, but represent the expected value of  $\bar{R}$  given the information available.

For convenience we have also included in this table a column of constants  $c$  for forming unbiased estimators of the standard deviation  $\sigma$  from either the range of a single sample or the average range of more than one sample of the same size. Denoting by  $\bar{R}$  the range or average range,  $\sigma$  is estimated by  $c\bar{R}$ .  $\sigma$  may also be estimated from  $\bar{S}$  or  $\bar{s}$  by  $cd_2\bar{S}$  or  $cd_3\bar{s}$  respectively.

**EXAMPLES:** If samples are of size  $n = 10$ , and pilot samples have average value of the sample means  $\bar{\bar{X}} = 15.00$  and average range  $\bar{R} = 7.00$ , then the  $\bar{X}$ -chart has central line at 15.00, warning limits at  $15.00 \pm 0.2014 \times 7.00$ , i.e. 13.59 and 16.41, and action limits at  $15.00 \pm 0.3175 \times 7.00$ , i.e. 12.78 and 17.22. The  $R$ -chart has central line at 7.00, warning limits at  $0.5438 \times 7.00 = 3.81$  and  $1.5545 \times 7.00 = 10.88$ , and action limits at  $0.3524 \times 7.00 = 2.47$  and  $1.9410 \times 7.00 = 13.59$ . The standard deviation  $\sigma$  may be estimated from the pilot samples as  $c\bar{R} = 0.3249 \times 7.00 = 2.27$ .

Alternatively, if the unadjusted sample standard deviations  $S$  had been computed instead of ranges, and the average value  $\bar{S}$  of the  $S$ -values were  $\bar{S} = 2.00$ , we would define  $\bar{R} = d_2\bar{S} = 3.3352 \times 2.00 = 6.670$ . The reader may confirm that the  $\bar{X}$ -chart would then have central line 15.00, warning limits 13.66 and 16.34, and action limits 12.88 and 17.12; and the  $R$ -chart would have central line 6.670, warning limits 3.63 and 10.37, and action limits 2.35 and 12.95. The standard deviation  $\sigma$  could be estimated as  $cd_2\bar{S} = 0.3249 \times 6.670 = 2.17$ .

Finally if the 'in control' situation is defined by a mean value  $\mu = 14.0$  and standard deviation  $\sigma = 2.5$ , we define  $\bar{R} = d_1\sigma = 3.0775 \times 2.5 = 7.694$ , and then obtain an  $\bar{X}$ -chart with central line 14.0, warning limits 12.45 and 15.55, and action limits 11.56 and 16.44, and the  $R$ -chart would have central line 7.694, warning limits 4.18 and 11.96, and action limits 2.71 and 14.93.

# Random digits

02484	88139	31788	35873	63259	99886	20644	41853	41915	02944	82414	59559	41440	22668	37841	70679	82723	50128	30374	90243
83680	56131	12238	68291	95093	07362	74354	13071	77901	63058	19200	66512	25179	25254	65582	09074	86280	78215	79590	45927
37336	63266	18532	79781	09184	83909	77232	57571	25413	82680	06125	38600	70566	95945	61968	20673	73403	71431	05563	28155
04060	46030	23751	61880	40119	88098	75956	85250	05015	99184	82611	23886	16940	24878	51235	37651	76444	45211	98681	33905
62040	01812	46847	78352	42478	71784	65864	84904	48901	17115	85297	33517	26576	23195	12091	45048	01285	90873	56782	74771
96417	63336	88491	73259	21086	51932	32304	45021	61697	73953	89168	81340	50382	30286	84550	59488	95424	31734	02673	45586
42293	29755	24119	62125	33717	20284	55606	33308	51007	68272	39426	52113	93433	45546	68180	72212	84593	85572	80863	65594
31378	35714	00841	53042	90174	30596	67769	59343	53193	19203	31228	18442	47214	53414	97924	05540	64402	86719	57304	53443
27098	38959	49721	69341	40475	55998	87510	55523	15549	32402	76523	03405	77137	70253	31107	24658	98798	18445	02089	56076
86527	73898	66912	76300	52782	29356	35332	52387	29194	21591	25159	42707	57089	69043	32052	69578	16270	89165	77408	90560
61621	52987	40844	91293	80576	67485	88715	45293	59454	76218	78176	87146	99734	32799	45627	75063	53661	34527	92601	26837
18798	99633	32948	49802	40261	35555	76229	00486	64236	74782	91613	53259	63858	50229	04979	79377	65502	43457	49356	88489
38864	66460	87303	13788	04806	31140	75253	79692	47618	20024	16022	27081	00058	97199	68594	35853	17062	89925	25742	27742
10346	28822	51891	04097	98009	58042	67833	23539	37668	16324	97243	03198	45435	45355	24374	84490	83041	03381	74618	90176
20582	49576	91822	63807	99450	18240	70002	75386	26035	21459	74543	48514	68504	04476	80747	64071	03321	29629	37709	73893
12023	82328	54810	64766	58954	76201	78456	98467	34166	84186	99960	67514	19200	38021	83572	98676	74079	20282	48402	57304
48255	20815	51322	04936	33413	43128	21643	90674	98858	26080	64465	63266	27453	91770	99793	25895	98789	42883	10806	69144
92456	09401	58892	59686	10899	89780	57080	82799	70178	40399	99188	85861	39263	43477	91282	97590	60951	25330	48710	53871
87300	04729	57966	95672	49036	24993	69827	67637	09472	63356	97243	03198	45435	45355	24374	27637	31443	37336	92804	95214
69101	21192	00256	81645	48500	73237	95420	98974	36036	21781	51986	12077	46259	07825	84235	34783	67776	68352	54531	50358
22084	03117	96937	86176	60102	48211	61149	71246	19993	79708	85745	81363	20818	36767	97847	82547	26236	85688	77300	66985
28000	44301	40028	89132	07083	50818	09104	92449	27860	90196	75101	64719	04737	88683	61418	01696	07840	48192	27283	55309
41682	20930	32856	91566	64917	18709	79884	44742	18010	11599	97335	58399	33462	96811	90330	45280	21168	10926	79370	17080
91398	16841	51399	82654	00857	21068	94121	39197	27752	67308	12973	35509	97578	08528	07939	19501	39093	82080	36813	43665
46560	00597	84561	42334	06695	26305	16832	63140	13762	15598	91443	82220	90671	08547	56540	08344	64851	89257	60154	35280
61673	61959	54745	84399	22441	71993	24053	40677	75150	51292	09945	74989	81255	84439	45915	13741	77501	73833	13243	13690
25278	30989	97503	74974	17877	35496	58987	29194	25288	83687	62479	21613	23712	95585	61708	17373	69578	61261	83411	50916
82490	88291	27290	55596	95034	40588	63015	06872	56579	25469	85728	37237	40103	50433	59150	84498	42377	53768	52138	68811
85682	08721	32438	88402	69377	39643	42119	18649	83509	85186	14785	04821	19119	08325	26905	24580	08833	55675	78433	08759
28396	63296	73130	18400	02901	82926	78554	90463	25440	81318	71414	27979	12176	01123	07778	47874	32190	74583	17331	87238
59998	50022	98409	54261	50134	26029	57725	44121	23525	88968	57474	72693	31564	18376	54678	62080	22427	41588	17111	51552
22492	73949	98852	55637	60230	33538	48182	97752	47814	90825	23256	62925	93618	97895	78380	86844	93722	61372	27810	00659
39349	35856	67457	31696	26702	11732	45207	69441	62834	32190	01596	93921	72858	01296	55194	79853	26796	37966	78296	84728
65672	89737	89330	52248	12804	45281	62580	64392	54661	75644	90682	05676	62846	91320	04486	12001	51814	25320	77870	13884
22482	41532	17809	99677	77013	22795	79478	68805	01511	14238	28255	67944	48065	84609	64977	54467	02416	21482	09980	61422
45307	95424	17664	95768	01289	13413	37732	46527	65156	33008	74354	17027	00244	29018	91737	95362	61323	83663	98118	79751
04771	44497	61709	82465	56798	01632	63576	87547	13795	07104	05742	03616	94098	38561	09721	38603	44622	88735	29208	88356
75512	61553	02595	24676	49317	00084	58196	40422	30294	90874	69516	10014	13424	06670	91354	02759	27300	80870	13923	94134
62321	72533	23418	06305	41547	40150	55300	23898	34891	85908	43049	24210	60559	39576	21993	82807	18533	24684	16992	15688
06318	8938	46129	47950	73947	87945	81956	06171	30239	77245	49200	67528	12478	16409	74959	12940	23735	78506	66269	74396
23176	39058	42285	87925	71241	48538	16124	13541	81160	95766	76569	11853	56920	36872	84068	23931	03132	98260	40881	36400
20655	61505	43434	77682	50387	04107	48089	33570	43315	01145	01259	41841	14027	91281	73123	73934	25643	73719	12961	81118
51220	32750	85161	17942	09500	82183	70192	61318	76271	83729	96120	68977	74568	21205	25466	97080	43938	08211	31215	83322
27999	50758	76499	08955	97396	68137	36721	50734	88856	55193	92580	17878	87290	67002	49445	09798	53583	18839	24688	27439
02835	40215	61818	64739	13109	61681	00418	26909	90229	36990	25826	20871	76561	91185	64182	90417	68072	39107	48487	74371
40953	38806	82384	00231	83815	30315	40698	38553	30566	62249	93172	84566	89662	28712	91300	53308	14138	07032	38850	22841
50731	92877	46395	86922	92330	33398	78200	33835	32614	81082	84756	01914	32359	27149	39812	24843	49913	43380	88439	19102
10959	25440	26269	40889	91641	78868	17601	76567	11357	01088	52233	21106	73798	90942	07778	42685	04186	61471	47687	20726
03764	41838	17267	04927	26719	30540	22557	33603	75889	04266	61592	18588	59135	95029	46711	01498	49891	22452	81489	82136
80949	08395	58909	84448	04736	07373	00130	08352	75058	58561	77656	67493	82480	03607	34742	82955	31274	17994	46276	01606
86038	78897	37132	44871	85577	07205	03919	19347	17449	86832	46996	84847	15684	15187	33558	26105	83358	15947	51285	01570
97916	32882	97441	26397	27123	46059	52760	76989	14728	68207	29811	11127	81957	79526	56240	35007	86620	23703	18099	46252
72451	18449	04444	30225	86543	30362	47162	45784	29045	26513	76680	75923	79273	43584	96519	86541	10836	10778	08017	82954
12623	20526	27902	28596	69351	73214	67953	43725	71702	07781	99830	83847	18818	94296	60973	57960	91843	86460	93289	36636
13305	23464	16745	59406	10177	27227	47841	74838	65382	63736	47603	65176	20206	25929	51398	80379	75345	50304	60320	31904
78104	00194	87152	34571	74435	35395	18567	65386	93855	40642	01960	26232	18632	04214	61808	92899	24707	22758	18685	56996
13693	59272	95778	09866	72803	98001	74976	28751	52090	22903	79050	56048	73203	95178	30158	52641	46841	20270	39583	50958
42926	75681	41312	82546	92060	17676	64498	68650	45971	98490	68982	38487	88558	03466	15752	38590	13687	83909	32355	47874
68071	11350	33669	51764	44213	16415	93085	95030	96409	98428	99776	77725	89102	00845	06364	31922	68229	02738	39651	68745
19602	77575	37189	65529	40604	17618	55960	21752	49454	15383	99010	99772	86920	32699	91168	32237	75433	93022	31888	72444



## Random numbers from normal distributions

0.5117	-0.6501	0.0240	0.0374	0.4650	0.6573	-0.8489	1.6237	0.9161	0.4286	2.1530	0.8024	0.6296	-0.7431	0.2311
0.4219	0.1946	-0.2223	0.8529	0.3829	1.3436	1.4955	0.5792	-1.1305	-0.3346	1.9110	1.4270	-1.7715	0.6190	1.3728
0.3968	-2.0135	0.3052	1.4541	0.3063	0.0446	-2.1887	0.2511	0.9978	0.4531	-0.8269	-1.1302	-0.2418	0.1748	-0.2623
0.4687	1.4781	-1.7345	0.7693	-0.9250	0.0144	0.7538	0.0476	-0.6648	1.0353	-1.9236	0.0390	1.7233	-0.3012	1.2579
0.6958	0.9457	-2.2365	0.2212	-0.0329	1.3567	-1.0202	-0.6191	-1.5205	-2.4005	0.0528	-0.9080	-0.6263	0.6274	-0.1815
0.3844	1.5510	-0.4803	-1.0094	0.4757	0.9914	0.5532	0.7414	0.6996	0.4086	-0.7131	0.5659	0.5726	-1.0370	0.6656
0.9069	-0.3967	0.6256	0.7654	0.6252	2.1284	1.2576	0.8842	0.3930	0.2474	-0.4700	0.5368	-0.7211	0.4170	0.0039
1.1478	-0.2261	-0.4645	0.3763	-1.5602	0.8831	1.4995	-0.5930	0.9010	0.5485	0.8076	0.0739	1.8341	0.6792	-0.2652
0.6157	1.1829	-1.0711	-0.6905	0.2236	-0.4170	0.6114	0.0493	1.3242	1.0989	-1.3245	-0.0253	0.3983	1.7539	0.7943
0.0140	0.3773	1.0443	0.3281	0.1657	0.5163	0.0572	1.7496	0.6925	0.9631	2.6746	0.1739	0.2046	1.3770	2.5394
0.6557	0.4607	-0.1899	1.4323	1.6818	-0.9194	-0.0812	-0.0136	0.5099	0.4716	0.4880	-1.2776	0.5492	-0.7707	0.2670
1.2268	2.4441	-2.5492	-0.7248	-1.5706	-0.3898	-0.6462	1.5392	0.4541	-0.2495	-0.5361	-1.2611	0.1790	0.7144	-0.3908
-2.0647	-0.1562	-0.2500	1.2900	1.1793	0.4379	-0.5050	-0.8679	-0.2687	1.0452	-0.5523	1.2387	-1.8821	1.0840	0.8673
0.2633	1.0436	0.3264	0.1131	-1.9656	0.2444	-0.4575	0.1475	-0.9912	-0.0698	1.4027	-1.4261	-1.3690	1.1719	0.6424
0.1538	-0.2625	-0.4261	0.1458	0.1283	-0.0728	1.0004	0.2144	1.7433	0.4577	-0.7605	-0.8476	-1.1592	3.0920	0.8802
0.0288	0.0438	0.1742	0.9610	0.3768	0.1367	0.0709	0.7607	1.2500	0.5741	1.6103	0.1116	0.3716	1.3832	0.8992
-1.8426	-0.3121	-1.0415	0.5305	-0.9028	-0.9628	-0.3619	-0.9187	0.2634	-0.0089	-0.3599	0.8698	1.2590	-1.2478	-0.8828
-0.7422	-0.5728	0.8748	1.9620	-0.0364	0.3374	0.6351	1.7987	-0.0415	0.9141	0.7215	-0.6227	1.1671	-1.0297	0.5019
-0.8158	1.6473	-2.0568	-0.5147	0.5564	-1.0821	-1.7388	0.0251	-1.3612	-2.2882	0.3054	-1.2463	1.3680	0.1380	1.6723
1.2816	0.4435	0.3780	-0.6307	0.9982	1.9717	-0.1486	0.5829	1.7778	0.8335	-0.4614	0.7387	-0.9224	1.4158	0.4807
0.3257	1.6609	1.5465	1.8711	0.4291	-0.4098	-0.9554	0.5928	0.8828	2.8234	0.7119	0.2455	-0.2270	-0.9025	0.1486
-0.5662	0.2938	-1.0305	0.4343	2.1240	1.5033	-0.5762	1.0887	-0.0615	-1.4243	0.9548	-1.2092	-0.1558	0.8749	-0.1916
-0.7432	0.6906	-1.9848	-0.2082	1.6273	1.1176	-0.4626	-1.7566	-0.2784	0.3495	-0.4353	-2.5354	-1.8229	1.2539	0.5565
0.0799	0.8198	1.2491	0.4998	0.0589	0.6848	0.9974	0.8797	0.0676	1.0889	0.5973	3.1585	0.4271	0.6168	2.1738
0.7719	1.2595	0.1923	1.8775	1.2376	0.4795	0.6284	0.0667	0.5308	0.2933	0.7285	1.6920	1.7669	0.5144	0.5109

These random numbers are from the standard normal distribution, i.e. the normal distribution with mean 0 and standard deviation 1. They may be transformed to random numbers from any other normal distribution with mean  $\mu$  and standard deviation  $\sigma$  by multiplying them by  $\sigma$  and

adding  $\mu$ . For example to obtain a sample from the normal distribution with mean  $\mu = 10$  and standard deviation  $\sigma = 2$  double the numbers and add 10, thus  $2 \times (0.5117) + 10 = 11.0234$ ,  $2 \times (-0.6501) + 10 = 8.6998$ ,  $2 \times (-0.0240) + 10 = 9.9520$ , etc

## Random numbers from exponential distributions

0.6193	1.8350	0.2285	1.5106	0.5024	2.3326	4.7123	0.9869	0.7543	0.1759	2.3678	0.1260	1.5913	0.1730	0.5110
0.0354	1.4300	1.6249	0.7402	0.8824	0.9865	0.2289	0.1741	1.3838	0.3772	1.5610	0.1928	0.6389	0.1052	0.4681
0.1258	0.2010	0.2728	0.5152	1.2431	0.3924	1.4429	0.5880	0.0941	1.9999	0.2395	2.6969	1.5680	3.7064	0.0875
2.0308	1.0043	0.1779	0.2475	0.2849	0.2800	5.0992	2.2468	2.2083	0.0888	0.0611	2.2454	0.9630	0.8355	4.0204
0.2145	2.5019	1.3019	1.6369	1.3499	0.6203	1.918	0.1670	0.1949	1.3440	0.2005	1.5157	1.7353	0.8324	1.3523
1.1118	1.9728	0.6191	0.0149	0.5376	0.0046	0.6752	1.6281	0.2772	0.0556	0.4470	0.5266	0.8817	0.2427	1.1638
0.2432	0.7302	2.4396	0.0779	1.0151	0.4888	1.2114	0.3606	0.0234	1.9367	1.2689	2.1829	0.3569	1.4470	0.9422
0.6834	1.2602	0.0440	3.6550	0.1032	1.5326	4.1297	1.2753	0.1516	0.3470	0.9681	0.4149	1.5600	1.7575	0.5968
0.8743	0.5972	0.5226	0.6086	0.4820	0.8126	0.7244	2.8622	1.2995	0.1391	1.0467	0.3153	0.7654	0.0526	0.6286
1.8945	0.0828	0.6279	0.5823	1.7757	0.1087	0.6876	0.5346	0.6817	0.1436	0.6388	0.6211	0.8468	0.9272	0.8470
1.6711	0.2692	2.1458	0.0449	3.1336	0.5581	0.1607	0.4598	0.7907	0.5938	2.7818	1.8210	1.2763	1.2032	0.0126
0.5536	0.3020	0.2853	1.2290	0.4552	0.0068	1.5726	0.0027	0.0645	0.2775	3.1438	2.9250	0.8723	4.8510	1.2586
0.9666	0.9132	0.3053	0.3737	0.5469	0.0346	2.8317	0.2933	0.7938	0.2877	0.2119	0.8928	2.0636	0.5153	0.8829
1.3695	0.2366	1.7697	1.0209	0.7348	2.3026	0.0673	1.2728	0.5977	5.5840	1.0013	0.4362	0.4095	1.7154	0.0811
0.5208	0.6984	1.0987	0.1917	0.6229	2.1011	0.0072	1.4618	1.1227	0.6920	0.3934	1.3236	0.2127	0.1735	1.0092
2.2593	4.3931	1.4765	0.7746	2.6811	0.0104	0.4500	0.2286	0.1451	0.2324	0.6069	1.2613	1.9487	1.2471	1.3712
1.0490	0.5225	0.2698	0.6562	0.3095	0.7785	0.3197	0.6824	0.3432	0.4526	2.7164	1.0550	0.6933	1.8137	1.7805
0.0518	0.3456	0.1365	0.4320	4.4838	1.1652	0.0927	0.7937	0.0223	1.4675	0.1545	1.4515	0.8765	0.1045	0.2226
0.7941	0.3201	0.0899	1.6611	0.5771	0.2266	0.3686	0.0393	0.8588	0.4303	0.4266	0.3845	0.5723	2.6542	0.6612
0.4676	0.5834	2.3247	0.7372	2.4606	0.3932	0.1851	1.6538	1.7101	1.4550	0.4140	0.0591	0.8581	3.3141	0.4378
0.9766	0.8192	4.1140	0.5508	0.3703	2.3148	0.0545	1.3626	0.3847	2.1840	3.6072	0.1066	0.7252	1.3741	0.8290
1.2443	0.5925	2.2355	0.1753	0.4353	0.7177	3.4943	0.8487	3.9863	2.8398	2.2733	0.4179	0.5265	1.6294	0.4912
0.6793	0.3157	1.6361	0.7469	2.5568	0.2092	0.0555	2.0506	0.1296	1.9476	0.0250	0.9036	1.3022	0.4394	0.6579
0.2690	0.4206	0.9004	2.7633	0.2804	2.7994	2.5987	0.1178	0.5429	1.6306	3.0790	1.1955	0.0738	0.1938	2.0874
0.2610	0.1912	0.3160	1.1692	2.8068	0.2948	0.1969	1.3823	2.1179	0.3821	1.8986	1.3541	0.1657	4.3879	3.3662

These are random numbers from the exponential distribution with mean 1. They may be transformed to random numbers from any other exponential distribution with

mean  $\mu$  simply by multiplying them by  $\mu$ . Thus a sample from the exponential distribution with mean 10 is 6.193, 18.350, 2.285, ..., etc

# Binomial coefficients

$$\binom{n}{r} = \binom{n}{n-r} = \frac{n!}{r!(n-r)!} = \frac{n(n-1)\dots(n-r+1)}{r(r-1)\dots 1}$$

for  $n = 1$  to 36 and 52 (for playing-card problems)

$n \setminus r$	0	1	2	3	4	5	6	7	8	9	10	11	$n$
1	1	1											1
2	1	2	1										2
3	1	3	3	1									3
4	1	4	6	4	1								4
5	1	5	10	10	5	1							5
6	1	6	15	20	15	6							6
7	1	7	21	35	35	21	7	1					7
8	1	8	28	56	70	56	28	8	1				8
9	1	9	36	84	126	126	84	36	9	1			9
10	1	10	45	120	210	252	210	120	45	10	1		10
11	1	11	55	165	330	462	462	330	165	55	11	1	11
12	1	12	66	220	495	792	924	792	495	220	66	12	12
13	1	13	78	286	715	1287	1716	1716	1287	715	286	78	13
14	1	14	91	364	1001	2002	3003	3432	3003	2002	1001	364	14
15	1	15	105	455	1365	3003	5005	6435	6435	5005	3003	1365	15
16	1	16	120	560	1820	4368	8008	11440	12870	11440	8008	4368	16
17	1	17	136	680	2380	6188	12376	19448	24310	24310	19448	12376	17
18	1	18	153	816	3060	8568	18564	31824	43758	49620	43758	31824	18
19	1	19	171	969	3876	11628	27132	50388	75582	92378	92378	75582	19
20	1	20	190	1140	4845	15504	38760	77520	125970	167960	184756	167960	20
21	1	21	210	1330	5985	20349	54264	116280	203490	283930	352716	352716	21
22	1	22	231	1540	7315	26334	74613	170544	319770	497420	646846	705432	22
23	1	23	253	1771	8855	33649	100947	245157	480314	817190	1144066	1352078	23
24	1	24	276	2024	10626	42504	134596	348104	735471	1307504	1961256	2496144	24
25	1	25	300	2300	12650	53130	177100	480700	1081576	2042975	3268760	4457400	25
26	1	26	325	2600	14950	65780	230230	657800	1562275	3124550	5311735	7726150	26
27	1	27	351	2925	17550	80730	298010	888030	2220075	4686826	8436286	13037896	27
28	1	28	378	3276	20475	98280	376740	1184040	3108105	6906900	13123110	21474180	28
29	1	29	406	3654	23751	118755	475070	1580780	4292145	10015005	20030010	34597290	29
30	1	30	435	4060	27405	142506	593775	2035800	5852925	14307150	30045015	54627300	30
31	1	31	465	4495	31465	169911	736281	2629575	7888725	20160075	44352185	84672315	31
32	1	32	496	4960	35960	201376	906192	3365868	10518300	28048800	64512240	129024480	32
33	1	33	528	5456	40920	237336	1107568	4272048	13884158	38567100	92581040	193538720	33
34	1	34	561	5984	46375	278256	1344904	5379618	18158204	52451296	131128140	286097760	34
35	1	35	595	6545	52360	324632	1623160	6724620	23535820	70807460	183579398	417225900	35
36	1	36	630	7140	58905	376992	1947792	8347880	30260340	94143280	254168868	600805296	36
52	1	52	1325	22100	270725	2598960	20358520	133784560	752538150	3679075400	15820024220	60403728840	52

$n \setminus r$	12	13	14	15	16	17	18	$n$
12	1							12
13	13	1						13
14	61	14	1					14
15	455	105	15	1				15
16	1820	560	120	16	1			16
17	6188	2380	680	136	17	1		17
18	18564	8568	3060	816	163	18	1	18
19	50388	27132	11628	3676	969	171	19	19
20	125970	77520	38760	15504	4845	1140	190	20
21	293930	203490	116280	54264	20349	5985	1330	21
22	646846	497420	319770	170544	74613	28334	7315	22
23	1352078	1144066	817190	490314	245157	100947	33649	23
24	2704158	2496144	1961256	1307504	735471	346104	134596	24
25	5200300	5200300	4457400	3268760	2042975	1091575	480700	25
26	9657700	10400600	9657700	7726160	5311735	3124550	1562275	26
27	17383860	20058300	20058300	17383860	13037896	8436286	4686826	27
28	30421755	37442160	40116600	37442160	30421755	21474180	13123110	28
29	51895935	67863915	7758760	7758760	67863915	51895935	34597290	29
30	86493225	119759850	145422675	155117520	145422675	119759850	86493225	30
31	141120525	206253075	265182525	300540195	300540195	265182525	206253075	31
32	225792840	347733600	471435600	565722720	601080390	565722720	471435600	32
33	354817320	573166440	818809200	1037158320	1166803110	1166803110	1037158320	33
34	548354040	927983160	1391975640	1855967520	2203961430	2333606220	2203961430	34
35	834451800	1476337800	2319959400	3247943180	4068928950	4537567650	4637567850	35
36	1251677700	2310789600	3796297200	5567902560	7307872110	8597496600	9075135300	36
52	206379406870	635013559600	1788956344600	4481381406320	10363194502115	21945588357420	42671977361650	52

$n = 52$	$r = 19$ 76360380541900	$r = 20$ 125994627894135	$r = 21$ 19199833933920	$r = 22$ 270533918634160
	$r = 23$ 352870329957600	$r = 24$ 426384982032100	$r = 25$ 477551179875952	$r = 26$ 49591853294804

The binomial coefficient  $\binom{n}{r}$  gives the number of different groups of  $r$  objects which may be selected from a collection of  $n$  objects: e.g. there are  $\binom{4}{2} = 6$  different pairs of letters which may be selected from the four letters  $A, B, C, D$ , they are  $(A, B), (A, C), (A, D), (B, C),$

$(B, D)$  and  $(C, D)$ . The order of selection is presumed immaterial, so  $(B, A)$  is regarded as the same as  $(A, B)$  etc. As a more substantial example the number of different hands of five cards which may be dealt from a full pack of 52 cards is  $\binom{52}{5} = 2\,598\,960$ .



# Reciprocals, squares, square roots and their reciprocals, and factorials

$n$	$1/n$	$n^2$	$\sqrt{n}$	$\sqrt{10n}$	$1/\sqrt{n}$	$1/\sqrt{10n}$	$n!$
1	1.0000	1	1.0000	3.1623	1.000	.31623	1
2	.50000	4	1.4142	4.4721	.7071	.22361	2
3	.33333	9	1.7321	5.4772	.5774	.18257	6
4	.25000	16	2.0000	6.3246	.5000	.15811	24
5	.20000	25	2.2361	7.0711	.4472	.14142	120
6	.16667	36	2.4495	7.7460	.4082	.12910	720
7	.14286	49	2.6458	8.3666	.3780	.11952	5,040
8	.12500	64	2.8284	8.9443	.3536	.11180	40,320
9	.11111	81	3.0000	9.4868	.3333	.10541	362,880
10	.10000	100	3.1623	10.000	.3162	.10000	3,628,800
11	.09091	121	3.3166	10.488	.3015	.09535	39,916,800
12	.08333	144	3.4641	10.954	.2887	.09129	4,7900 x 10 <sup>4</sup>
13	.07692	169	3.6056	11.402	.2774	.08771	6,2270 x 10 <sup>5</sup>
14	.07143	196	3.7417	11.832	.2673	.08452	8,7178 x 10 <sup>10</sup>
15	.06667	225	3.8730	12.247	.2582	.08165	1,3077 x 10 <sup>12</sup>
16	.06250	256	4.0000	12.649	.2500	.07906	2,0823 x 10 <sup>13</sup>
17	.05882	289	4.1231	13.038	.2425	.07670	3,5589 x 10 <sup>14</sup>
18	.05556	324	4.2426	13.416	.2357	.07454	6,4024 x 10 <sup>15</sup>
19	.05263	361	4.3589	13.784	.2294	.07255	1,2185 x 10 <sup>17</sup>
20	.05000	400	4.4721	14.142	.2236	.07071	2,4329 x 10 <sup>18</sup>
21	.04762	441	4.5826	14.491	.2182	.06901	5,1091 x 10 <sup>19</sup>
22	.04545	484	4.6904	14.832	.2132	.06742	1,1240 x 10 <sup>21</sup>
23	.04348	529	4.7958	15.166	.2085	.06594	2,5862 x 10 <sup>22</sup>
24	.04167	576	4.8980	15.492	.2041	.06455	6,2046 x 10 <sup>23</sup>
25	.04000	625	5.0000	15.811	.2000	.06325	1,5511 x 10 <sup>25</sup>
26	.03846	676	5.0990	16.125	.1961	.06202	4,0329 x 10 <sup>26</sup>
27	.03704	729	5.1982	16.432	.1925	.06086	1,0889 x 10 <sup>28</sup>
28	.03571	784	5.2915	16.733	.1890	.05976	3,0489 x 10 <sup>29</sup>
29	.03448	841	5.3852	17.029	.1857	.05872	8,9418 x 10 <sup>30</sup>
30	.03333	900	5.4772	17.321	.1826	.05774	2,8525 x 10 <sup>32</sup>
31	.03226	961	5.5678	17.607	.1798	.05680	8,2228 x 10 <sup>33</sup>
32	.03125	1024	5.6569	17.889	.1768	.05590	2,6313 x 10 <sup>35</sup>
33	.03030	1089	5.7448	18.166	.1741	.05505	8,9833 x 10 <sup>36</sup>
34	.02941	1156	5.8310	18.439	.1715	.05423	2,9523 x 10 <sup>38</sup>
35	.02857	1225	5.9161	18.708	.1690	.05345	1,0333 x 10 <sup>40</sup>
36	.02778	1296	6.0000	18.974	.1667	.05270	3,7199 x 10 <sup>41</sup>
37	.02703	1369	6.0828	19.235	.1644	.05199	1,3784 x 10 <sup>43</sup>
38	.02632	1444	6.1644	19.494	.1622	.05130	5,2302 x 10 <sup>44</sup>
39	.02564	1521	6.2450	19.748	.1601	.05064	2,0398 x 10 <sup>46</sup>
40	.02500	1600	6.3246	20.000	.1581	.05000	8,1592 x 10 <sup>47</sup>
41	.02439	1681	6.4031	20.248	.1562	.04939	3,3453 x 10 <sup>49</sup>
42	.02381	1764	6.4807	20.494	.1543	.04880	1,4060 x 10 <sup>51</sup>
43	.02326	1849	6.5574	20.738	.1525	.04822	5,0415 x 10 <sup>53</sup>
44	.02273	1936	6.6332	20.976	.1508	.04767	2,8583 x 10 <sup>55</sup>
45	.02222	2025	6.7082	21.213	.1491	.04714	1,1982 x 10 <sup>57</sup>
46	.02174	2116	6.7823	21.448	.1474	.04663	5,5026 x 10 <sup>59</sup>
47	.02128	2209	6.8557	21.679	.1459	.04613	2,5862 x 10 <sup>61</sup>
48	.02083	2304	6.9282	21.909	.1443	.04564	1,2414 x 10 <sup>63</sup>
49	.02041	2401	7.0000	22.136	.1429	.04518	6,0828 x 10 <sup>65</sup>
50	.02000	2500	7.0711	22.361	.1414	.04472	3,0414 x 10 <sup>67</sup>

$n$	$1/n$	$n^2$	$\sqrt{n}$	$\sqrt{10n}$	$1/\sqrt{n}$	$1/\sqrt{10n}$	$n!$
51	.01961	2601	7.1414	22.583	.1400	.04428	1,5511 x 10 <sup>66</sup>
52	.01923	2704	7.2111	22.804	.1387	.04385	8,0658 x 10 <sup>67</sup>
53	.01887	2809	7.2801	23.022	.1374	.04344	4,2749 x 10 <sup>69</sup>
54	.01852	2916	7.3485	23.238	.1361	.04303	2,3084 x 10 <sup>71</sup>
55	.01818	3025	7.4162	23.452	.1348	.04264	1,2898 x 10 <sup>73</sup>
56	.01786	3136	7.4833	23.664	.1338	.04226	7,1100 x 10 <sup>76</sup>
57	.01754	3249	7.5498	23.875	.1326	.04189	4,0527 x 10 <sup>78</sup>
58	.01724	3364	7.6158	24.083	.1313	.04152	2,3508 x 10 <sup>80</sup>
59	.01695	3481	7.6811	24.289	.1302	.04117	1,3868 x 10 <sup>82</sup>
60	.01667	3600	7.7460	24.495	.1291	.04082	8,3210 x 10 <sup>84</sup>
61	.01639	3721	7.8102	24.698	.1280	.04048	5,0758 x 10 <sup>87</sup>
62	.01613	3844	7.8740	24.900	.1270	.04018	3,1470 x 10 <sup>89</sup>
63	.01587	3969	7.9373	25.100	.1260	.03984	1,9828 x 10 <sup>91</sup>
64	.01563	4096	8.0000	25.298	.1250	.03953	1,2689 x 10 <sup>93</sup>
65	.01538	4225	8.0623	25.495	.1240	.03922	8,2477 x 10 <sup>95</sup>
66	.01515	4356	8.1240	25.690	.1231	.03892	5,4434 x 10 <sup>97</sup>
67	.01493	4489	8.1854	25.884	.1222	.03863	3,6471 x 10 <sup>99</sup>
68	.01471	4624	8.2462	26.077	.1213	.03835	2,4800 x 10 <sup>101</sup>
69	.01449	4761	8.3066	26.268	.1204	.03807	1,7112 x 10 <sup>103</sup>
70	.01429	4900	8.3666	26.458	.1195	.03780	1,1979 x 10 <sup>105</sup>
71	.01408	5041	8.4261	26.646	.1187	.03753	8,5048 x 10 <sup>107</sup>
72	.01389	5184	8.4853	26.833	.1179	.03727	6,1234 x 10 <sup>109</sup>
73	.01370	5329	8.5440	27.019	.1170	.03701	4,4701 x 10 <sup>111</sup>
74	.01351	5476	8.6023	27.203	.1162	.03676	3,3079 x 10 <sup>113</sup>
75	.01333	5625	8.6603	27.388	.1155	.03651	2,4809 x 10 <sup>115</sup>
76	.01316	5776	8.7178	27.568	.1147	.03627	1,8856 x 10 <sup>117</sup>
77	.01299	5929	8.7750	27.748	.1140	.03604	1,4518 x 10 <sup>119</sup>
78	.01282	6084	8.8318	27.928	.1132	.03581	1,1324 x 10 <sup>121</sup>
79	.01266	6241	8.8882	28.107	.1125	.03558	8,9482 x 10 <sup>123</sup>
80	.01250	6400	8.9443	28.284	.1118	.03538	7,1589 x 10 <sup>125</sup>
81	.01235	6561	9.0000	28.460	.1111	.03514	5,7971 x 10 <sup>127</sup>
82	.01220	6724	9.0554	28.636	.1104	.03492	4,7538 x 10 <sup>129</sup>
83	.01205	6889	9.1104	28.810	.1098	.03471	3,9466 x 10 <sup>131</sup>
84	.01190	7056	9.1652	28.983	.1091	.03450	3,3142 x 10 <sup>133</sup>
85	.01176	7225	9.2196	29.155	.1085	.03430	2,8171 x 10 <sup>135</sup>
86	.01163	7396	9.2736	29.326	.1078	.03410	2,4227 x 10 <sup>137</sup>
87	.01149	7569	9.3274	29.496	.1072	.03390	2,1078 x 10 <sup>139</sup>
88	.01136	7744	9.3808	29.665	.1066	.03371	1,8548 x 10 <sup>141</sup>
89	.01124	7921	9.4340	29.833	.1060	.03352	1,6508 x 10 <sup>143</sup>
90	.01111	8100	9.4868	30.000	.1054	.03333	1,4857 x 10 <sup>145</sup>
91	.01099	8281	9.5394	30.166	.1048	.03315	1,3520 x 10 <sup>147</sup>
92	.01087	8464	9.5917	30.332	.1043	.03297	1,2438 x 10 <sup>149</sup>
93	.01075	8649	9.6437	30.498	.1037	.03279	1,1568 x 10 <sup>151</sup>
94	.01064	8836	9.6954	30.659	.1031	.03262	1,0874 x 10 <sup>153</sup>
95	.01053	9025	9.7468	30.822	.1026	.03244	1,0330 x 10 <sup>155</sup>
96	.01042	9216	9.7980	30.984	.1021	.03227	9,9168 x 10 <sup>157</sup>
97	.01031	9409	9.8489	31.145	.1016	.03211	8,8193 x 10 <sup>159</sup>
98	.01020	9604	9.8996	31.305	.1010	.03194	8,4269 x 10 <sup>161</sup>
99	.01010	9801	9.9499	31.464	.1005	.03178	8,3326 x 10 <sup>163</sup>
100	.01000	10000	10.000	31.623	.1000	.03162	9,3326 x 10 <sup>165</sup>

## Useful constants

$\pi$	3.14159 26536
$\sqrt{\pi}$	1.77245 38509
$\pi/2$	2.71828 18285
$\log_{10} e$	2.30258 50930
$\sqrt{2}$	1.41421 35624

$1/\pi$	0.31830 98862
$1/\sqrt{\pi}$	0.56418 95835
$1/e$	0.36787 94412
$\log_{10} e$	0.43429 44819
$1/\sqrt{2}$	0.70710 67812

$e^2$	9.88960 44011
$\sqrt{2}e$	2.50662 82746
$\sqrt{e}$	1.64872 12707
$\log_{10} \pi$	1.14472 38858
$\sqrt{3}$	1.73205 08076

$1/\pi^2$	0.10132 11836
$1/\sqrt{2}e$	0.39894 22804
$1/\sqrt{e}$	0.60653 06597
$\log_{10} \pi$	0.49714 98727
$1/\sqrt{3}$	0.57735 02692

# The negative exponential function: $e^{-x}$

x	SUBTRACT PROPORTIONAL PARTS									
	0	1	2	3	4	5	6	7	8	9
0.0	0.0000	9900	9802	9704	9606	9517	9418	9324	9231	9139
0.1	0.9048	8958	8869	8781	8694	8607	8521	8437	8353	8270
0.2	0.8187	8108	8028	7948	7866	7788	7711	7634	7558	7483
0.3	0.7408	7334	7261	7189	7118	7047	6977	6907	6839	6771
0.4	0.6703	6637	6570	6505	6440	6378	6313	6250	6188	6126
0.5	0.6065	6005	5945	5886	5827	5768	5712	5655	5599	5543
0.6	0.5488	5434	5379	5326	5273	5220	5169	5117	5066	5016
0.7	0.4968	4916	4865	4815	4764	4714	4664	4614	4564	4514
0.8	0.4493	4444	4394	4344	4294	4244	4194	4144	4094	4044
0.9	0.4068	4028	3985	3944	3904	3867	3829	3791	3753	3718
1.0	0.3679	3642	3605	3569	3535	3499	3465	3430	3396	3362
1.1	0.3329	3296	3263	3230	3198	3168	3135	3104	3073	3042
1.2	0.3012	2982	2952	2923	2894	2865	2836	2808	2780	2753
1.3	0.2719	2692	2665	2638	2611	2585	2558	2531	2505	2478
1.4	0.2448	2424	2401	2378	2355	2332	2309	2287	2264	2242
1.5	0.2201	2179	2157	2135	2113	2092	2070	2049	2028	2007
1.6	0.2000	1979	1958	1937	1916	1896	1875	1855	1835	1815
1.7	0.1827	1807	1787	1767	1747	1727	1707	1687	1667	1647
1.8	0.1677	1657	1637	1617	1597	1577	1557	1537	1517	1497
1.9	0.1546	1527	1507	1487	1467	1447	1427	1407	1387	1367
2.0	0.1433	1414	1394	1374	1354	1334	1314	1294	1274	1254
2.1	0.1335	1316	1296	1276	1256	1236	1216	1196	1176	1156
2.2	0.1250	1231	1211	1191	1171	1151	1131	1111	1091	1071
2.3	0.1176	1157	1137	1117	1097	1077	1057	1037	1017	997
2.4	0.1112	1093	1073	1053	1033	1013	993	973	953	933
2.5	0.1057	1038	1018	998	978	958	938	918	898	878
2.6	0.1010	991	971	951	931	911	891	871	851	831
2.7	0.0969	950	930	910	890	870	850	830	810	790
2.8	0.0933	914	894	874	854	834	814	794	774	754
2.9	0.0901	881	861	841	821	801	781	761	741	721
3.0	0.0872	852	832	812	792	772	752	732	712	692
3.1	0.0846	826	806	786	766	746	726	706	686	666
3.2	0.0822	802	782	762	742	722	702	682	662	642
3.3	0.0800	780	760	740	720	700	680	660	640	620
3.4	0.0779	759	739	719	699	679	659	639	619	599
3.5	0.0760	740	720	700	680	660	640	620	600	580
3.6	0.0742	722	702	682	662	642	622	602	582	562
3.7	0.0725	705	685	665	645	625	605	585	565	545
3.8	0.0709	689	669	649	629	609	589	569	549	529
3.9	0.0694	674	654	634	614	594	574	554	534	514

# The exponential function: $e^x$

	0	1	2	3	4	5	6	7	8	9
0.0	1.0000	1.0101	1.0202	0.9305	1.0408	1.0513	06.18	1.0725	1.0833	1.0942
0.1	1.1052	1.1163	1.1275	1.1388	1.1503	1.1618	1.1735	1.1853	1.1972	1.2092
0.2	1.2214	1.2337	1.2461	1.2586	1.2712	1.2840	1.2969	1.3100	1.3231	1.3364
0.3	1.3499	1.3634	1.3771	1.3909	1.4048	1.4189	1.4331	1.4474	1.4618	1.4763
0.4	1.4918	1.5068	1.5220	1.5373	1.5527	1.5683	1.5841	1.6000	1.6161	1.6323
0.5	1.6487	1.6653	1.6820	1.6989	1.7160	1.7333	1.7507	1.7683	1.7860	1.8040
0.6	1.8221	1.8404	1.8589	1.8776	1.8965	1.9155	1.9348	1.9542	1.9738	1.9937
0.7	2.0138	2.0340	2.0544	2.0751	2.0959	2.1170	2.1383	2.1598	2.1815	2.2034
0.8	2.2255	2.2479	2.2705	2.2933	2.3164	2.3396	2.3632	2.3869	2.4109	2.4352
0.9	2.4598	2.4843	2.5090	2.5338	2.5600	2.5863	2.6127	2.6393	2.6661	2.6932
1.0	2.7183	2.7456	2.7732	2.8011	2.8292	2.8575	2.8860	2.9147	2.9437	2.9729
1.1	3.0024	3.0344	3.0669	3.0997	3.1328	3.1661	3.1997	3.2335	3.2675	3.3017
1.2	3.3361	3.3709	3.4060	3.4414	3.4771	3.5131	3.5493	3.5857	3.6223	3.6591
1.3	3.6961	3.7333	3.7707	3.8084	3.8463	3.8844	3.9227	3.9611	4.0000	4.0391
1.4	4.0784	4.1179	4.1576	4.1975	4.2376	4.2779	4.3184	4.3590	4.4000	4.4411
1.5	4.4817	4.5267	4.5722	4.6182	4.6646	4.7115	4.7588	4.8065	4.8546	4.9031
1.6	4.9520	5.0028	5.0531	5.1039	5.1552	5.2070	5.2593	5.3122	5.3656	5.4196
1.7	5.4739	5.5290	5.5845	5.6407	5.6973	5.7546	5.8124	5.8709	5.9299	5.9895
1.8	6.0486	6.1104	6.1717	6.2339	6.2965	6.3596	6.4231	6.4863	6.5503	6.6149
1.9	6.6793	6.7431	6.8070	6.8710	6.9358	7.0007	7.0657	7.1307	7.1957	7.2615
2.0	7.3261	7.4623	7.5383	7.6141	7.6906	7.7679	7.8460	7.9248	8.0045	8.0849
2.1	8.1662	8.2482	8.3311	8.4149	8.4994	8.5847	8.6701	8.7563	8.8433	8.9302
2.2	9.0179	9.1157	9.2073	9.2999	9.3933	9.4877	9.5831	9.6794	9.7767	9.8749
2.3	9.9742	10.074	10.176	10.278	10.381	10.486	10.591	10.697	10.805	10.913
2.4	11.023	11.134	11.246	11.359	11.473	11.588	11.705	11.822	11.941	12.061
2.5	12.182	12.305	12.429	12.554	12.680	12.807	12.936	13.066	13.197	13.330
2.6	13.464	13.599	13.736	13.874	14.013	14.154	14.296	14.440	14.585	14.732
2.7	14.880	15.029	15.180	15.333	15.487	15.643	15.800	15.958	16.119	16.281
2.8	16.445	16.610	16.777	16.945	17.116	17.288	17.462	17.637	17.814	17.993
2.9	18.174	18.357	18.541	18.726	18.916	19.106	19.296	19.492	19.688	19.885
3.0	20.085	20.287	20.491	20.697	20.905	21.115	21.326	21.542	21.758	21.977
3.1	22.198	22.421	22.646	22.874	23.104	23.336	23.571	23.807	24.047	24.288
3.2	24.533	24.779	25.028	25.280	25.534	25.790	26.050	26.311	26.576	26.843
3.3	27.113	27.385	27.660	27.938	28.219	28.503	28.789	29.078	29.371	29.668
3.4	29.964	30.265	30.569	30.877	31.187	31.500	31.817	32.137	32.460	32.786
3.5	33.15	33.448	33.784	34.124	34.467	34.813	35.163	35.517	35.874	36.234
3.6	36.598	36.966	37.338	37.713	38.092	38.475	38.861	39.252	39.646	40.045
3.7	40.447	40.854	41.264	41.679	42.098	42.521	42.948	43.380	43.816	44.256
3.8	44.701	45.140	45.584	46.033	46.526	46.983	47.465	47.942	48.424	48.911
3.9	49.402	49.898	50.400	50.907	51.419	51.935	52.467	52.985	53.517	54.055
4.0	54.598	55.147	55.707	56.261	56.826	57.397	57.974	58.567	59.165	59.740
4.1	60.340	60.947	61.559	62.176	62.803	63.434	64.072	64.715	65.360	66.023
4.2	66.696	67.357	68.033	68.711	69.408	70.105	70.810	71.522	72.240	72.865
4.3	73.700	74.440	75.189	75.948	76.708	77.478	78.255	79.044	79.838	80.640
4.4	81.451	82.260	83.066	83.893	84.775	85.627	86.488	87.357	88.235	89.121
4.5	90.917	90.922	91.936	92.769	93.691	94.622	95.563	96.544	97.514	98.434
4.6	99.484	100.48	101.49	102.51	103.54	104.58	105.64	106.70	107.77	108.85
4.7	109.95	111.05	112.17	113.30	114.43	115.58	116.75	117.92	119.10	120.30
4.8	121.51	122.73	123.97	125.21	126.47	127.74	129.02	130.32	131.63	132.95
4.9	134.29	135.64	137.00	138.38	139.77	141.17	142.59	144.03	145.47	146.94
5.0	148.41	150.02	151.27	152.00	153.41	154.81	156.24	157.67	159.13	160.54
5.1	162.00	163.43	164.86	166.28	167.75	169.14	170.56	171.97	173.41	174.84
5.2	176.30	177.75	179.19	180.66	182.11	183.58	185.06	186.56	188.06	189.57
5.3	191.06	192.54	194.03	195.53	197.03	198.54	200.06	201.59	203.13	204.67
5.4	206.22	207.77	209.33	210.89	212.46	214.03	215.61	217.20	218.79	220.39
5.5	222.00	223.61	225.22	226.84	228.47	230.10	231.74	233.38	235.03	236.68
5.6	238.34	240.00	241.66	243.33	245.00	246.68	248.36	250.05	251.74	253.44
5.7	255.14	256.85	258.56	260.28	262.00	263.73	265.46	267.20	268.94	270.68
5.8	272.43	274.18	275.93	277.68	279.44	281.20	282.96	284.73	286.50	288.27
5.9	290.05	291.83	293.61	295.40	297.19	298.98	300.78	302.58	304.38	306.19
6.0	308.00	310.00	312.00	314.00	316.00	318.00	320.00	322.00	324.00	326.00



# Natural logarithms: $\log_e x$ or $\ln x$

$x$	ADDITIONAL PARTS									
	0	1	2	3	4	5	6	7	8	9
1.0	0.0000	0.1000	0.1998	0.2996	0.3992	0.4988	0.5983	0.6977	0.7970	0.8962
1.1	0.0953	0.1044	0.1133	0.1222	0.1310	0.1398	0.1484	0.1570	0.1655	0.1740
1.2	0.1823	0.1906	0.1988	0.2070	0.2151	0.2231	0.2311	0.2390	0.2469	0.2546
1.3	0.2624	0.2709	0.2788	0.2867	0.2947	0.3021	0.3095	0.3168	0.3241	0.3313
1.4	0.3365	0.3436	0.3507	0.3577	0.3646	0.3716	0.3784	0.3853	0.3920	0.3988
1.5	0.4055	0.4121	0.4187	0.4253	0.4318	0.4383	0.4447	0.4511	0.4574	0.4637
1.6	0.4700	0.4762	0.4824	0.4886	0.4947	0.5006	0.5068	0.5128	0.5188	0.5247
1.7	0.5306	0.5365	0.5423	0.5481	0.5539	0.5596	0.5653	0.5710	0.5766	0.5822
1.8	0.5878	0.5933	0.5988	0.6043	0.6098	0.6152	0.6206	0.6259	0.6313	0.6366
1.9	0.6410	0.6471	0.6523	0.6575	0.6627	0.6678	0.6729	0.6780	0.6831	0.6881
2.0	0.6931	0.6981	0.7031	0.7080	0.7128	0.7178	0.7227	0.7275	0.7324	0.7372
2.1	0.7419	0.7467	0.7514	0.7561	0.7608	0.7655	0.7701	0.7747	0.7793	0.7839
2.2	0.7885	0.7930	0.7975	0.8020	0.8065	0.8109	0.8154	0.8198	0.8242	0.8286
2.3	0.8329	0.8372	0.8416	0.8459	0.8502	0.8544	0.8587	0.8629	0.8671	0.8713
2.4	0.8756	0.8798	0.8839	0.8879	0.8920	0.8961	0.9002	0.9042	0.9083	0.9123
2.5	0.9163	0.9203	0.9243	0.9282	0.9322	0.9361	0.9400	0.9439	0.9478	0.9517
2.6	0.9555	0.9594	0.9632	0.9670	0.9708	0.9746	0.9783	0.9821	0.9858	0.9895
2.7	0.9933	0.9969	1.0006	1.0043	1.0080	1.0116	1.0152	1.0188	1.0225	1.0260
2.8	1.0296	1.0332	1.0367	1.0403	1.0438	1.0473	1.0508	1.0543	1.0578	1.0613
2.9	1.0647	1.0682	1.0716	1.0750	1.0784	1.0818	1.0852	1.0886	1.0920	1.0953
3.0	1.0986	1.1019	1.1053	1.1086	1.1119	1.1151	1.1184	1.1217	1.1249	1.1282
3.1	1.1314	1.1346	1.1378	1.1410	1.1442	1.1474	1.1506	1.1537	1.1568	1.1600
3.2	1.1632	1.1663	1.1694	1.1725	1.1756	1.1787	1.1817	1.1848	1.1878	1.1909
3.3	1.1939	1.1969	1.1999	1.2030	1.2060	1.2090	1.2119	1.2148	1.2178	1.2208
3.4	1.2238	1.2267	1.2296	1.2325	1.2355	1.2384	1.2413	1.2442	1.2470	1.2499
3.5	1.2528	1.2556	1.2585	1.2613	1.2641	1.2669	1.2698	1.2726	1.2754	1.2782
3.6	1.2810	1.2837	1.2865	1.2892	1.2920	1.2947	1.2975	1.3002	1.3029	1.3056
3.7	1.3083	1.3110	1.3137	1.3164	1.3191	1.3218	1.3244	1.3271	1.3297	1.3324
3.8	1.3350	1.3376	1.3403	1.3429	1.3455	1.3481	1.3507	1.3533	1.3558	1.3584
3.9	1.3610	1.3636	1.3661	1.3686	1.3712	1.3737	1.3762	1.3788	1.3813	1.3838
4.0	1.3863	1.3888	1.3913	1.3938	1.3962	1.3987	1.4012	1.4036	1.4061	1.4085
4.1	1.4110	1.4134	1.4158	1.4183	1.4207	1.4231	1.4255	1.4279	1.4303	1.4327
4.2	1.4351	1.4375	1.4398	1.4422	1.4446	1.4469	1.4493	1.4517	1.4540	1.4563
4.3	1.4586	1.4609	1.4632	1.4655	1.4678	1.4701	1.4724	1.4747	1.4770	1.4793
4.4	1.4816	1.4839	1.4861	1.4884	1.4907	1.4929	1.4951	1.4974	1.4996	1.5019
4.5	1.5041	1.5063	1.5085	1.5107	1.5129	1.5151	1.5173	1.5195	1.5217	1.5239
4.6	1.5261	1.5282	1.5304	1.5326	1.5347	1.5369	1.5390	1.5412	1.5433	1.5454
4.7	1.5476	1.5497	1.5518	1.5539	1.5560	1.5581	1.5602	1.5623	1.5644	1.5665
4.8	1.5686	1.5707	1.5728	1.5748	1.5769	1.5790	1.5810	1.5831	1.5851	1.5872
4.9	1.5893	1.5913	1.5933	1.5953	1.5974	1.5994	1.6014	1.6034	1.6054	1.6074

$x$	0	1	2	3	4	5	6	7	8	9	10
$\log_{10} x$	0.0000	0.0043	0.0086	0.0129	0.0171	0.0214	0.0256	0.0298	0.0340	0.0382	0.0424

$x$	ADDITIONAL PARTS									
	0	1	2	3	4	5	6	7	8	9
5.0	1.6094	1.6114	1.6134	1.6154	1.6174	1.6194	1.6214	1.6233	1.6253	1.6273
5.1	1.6292	1.6312	1.6332	1.6351	1.6371	1.6390	1.6409	1.6428	1.6448	1.6467
5.2	1.6487	1.6506	1.6525	1.6544	1.6563	1.6582	1.6601	1.6620	1.6639	1.6658
5.3	1.6677	1.6696	1.6715	1.6734	1.6753	1.6772	1.6791	1.6810	1.6829	1.6848
5.4	1.6867	1.6886	1.6905	1.6924	1.6943	1.6962	1.6981	1.6999	1.7018	1.7037
5.5	1.7056	1.7075	1.7094	1.7113	1.7132	1.7151	1.7170	1.7189	1.7208	1.7227
5.6	1.7246	1.7265	1.7284	1.7303	1.7322	1.7341	1.7360	1.7379	1.7398	1.7417
5.7	1.7436	1.7455	1.7474	1.7493	1.7512	1.7531	1.7550	1.7569	1.7588	1.7607
5.8	1.7626	1.7645	1.7664	1.7683	1.7702	1.7721	1.7740	1.7759	1.7778	1.7797
5.9	1.7816	1.7835	1.7854	1.7873	1.7892	1.7911	1.7930	1.7949	1.7968	1.7987
6.0	1.7996	1.8015	1.8034	1.8053	1.8072	1.8091	1.8110	1.8129	1.8148	1.8167
6.1	1.8186	1.8205	1.8224	1.8243	1.8262	1.8281	1.8300	1.8319	1.8338	1.8357
6.2	1.8376	1.8395	1.8414	1.8433	1.8452	1.8471	1.8490	1.8509	1.8528	1.8547
6.3	1.8566	1.8585	1.8604	1.8623	1.8642	1.8661	1.8680	1.8699	1.8718	1.8737
6.4	1.8756	1.8775	1.8794	1.8813	1.8832	1.8851	1.8870	1.8889	1.8908	1.8927
6.5	1.8946	1.8965	1.8984	1.8993	1.9012	1.9031	1.9050	1.9069	1.9088	1.9107
6.6	1.9126	1.9145	1.9164	1.9183	1.9202	1.9221	1.9240	1.9259	1.9278	1.9297
6.7	1.9316	1.9335	1.9354	1.9373	1.9392	1.9411	1.9430	1.9449	1.9468	1.9487
6.8	1.9506	1.9525	1.9544	1.9563	1.9582	1.9601	1.9620	1.9639	1.9658	1.9677
6.9	1.9696	1.9715	1.9734	1.9753	1.9772	1.9791	1.9810	1.9829	1.9848	1.9867
7.0	1.9886	1.9905	1.9924	1.9943	1.9962	1.9981	2.0000	2.0019	2.0038	2.0057
7.1	2.0076	2.0095	2.0114	2.0133	2.0152	2.0171	2.0190	2.0209	2.0228	2.0247
7.2	2.0266	2.0285	2.0304	2.0323	2.0342	2.0361	2.0380	2.0399	2.0418	2.0437
7.3	2.0456	2.0475	2.0494	2.0513	2.0532	2.0551	2.0570	2.0589	2.0608	2.0627
7.4	2.0646	2.0665	2.0684	2.0703	2.0722	2.0741	2.0760	2.0779	2.0798	2.0817
7.5	2.0836	2.0855	2.0874	2.0893	2.0912	2.0931	2.0950	2.0969	2.0988	2.1007
7.6	2.1026	2.1045	2.1064	2.1083	2.1102	2.1121	2.1140	2.1159	2.1178	2.1197
7.7	2.1216	2.1235	2.1254	2.1273	2.1292	2.1311	2.1330	2.1349	2.1368	2.1387
7.8	2.1406	2.1425	2.1444	2.1463	2.1482	2.1501	2.1520	2.1539	2.1558	2.1577
7.9	2.1596	2.1615	2.1634	2.1653	2.1672	2.1691	2.1710	2.1729	2.1748	2.1767
8.0	2.1786	2.1805	2.1824	2.1843	2.1862	2.1881	2.1900	2.1919	2.1938	2.1957
8.1	2.1976	2.1995	2.2014	2.2033	2.2052	2.2071	2.2090	2.2109	2.2128	2.2147
8.2	2.2166	2.2185	2.2204	2.2223	2.2242	2.2261	2.2280	2.2299	2.2318	2.2337
8.3	2.2356	2.2375	2.2394	2.2413	2.2432	2.2451	2.2470	2.2489	2.2508	2.2527
8.4	2.2546	2.2565	2.2584	2.2603	2.2622	2.2641	2.2660	2.2679	2.2698	2.2717
8.5	2.2736	2.2755	2.2774	2.2793	2.2812	2.2831	2.2850	2.2869	2.2888	2.2907
8.6	2.2926	2.2945	2.2964	2.2983	2.3002	2.3021	2.3040	2.3059	2.3078	2.3097
8.7	2.3116	2.3135	2.3154	2.3173	2.3192	2.3211	2.3230	2.3249	2.3268	2.3287
8.8	2.3306	2.3325	2.3344	2.3363	2.3382	2.3401	2.3420	2.3439	2.3458	2.3477
8.9	2.3496	2.3515	2.3534	2.3553	2.3572	2.3591	2.3610	2.3629	2.3648	2.3667

$x$	0	1	2	3	4	5	6	7	8	9	10
$\log_{10} x$	0.0000	0.0043	0.0086	0.0129	0.0171	0.0214	0.0256	0.0298	0.0340	0.0382	0.0424



## Common logarithms: $\log_{10} x$

K	PROPORTIONAL PARTS										ADD PROPORTIONAL PARTS									
	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9	
10	0000	0043	0086	0128	0170	0212	0253	0294	0334	0374	4	9	13	17	21	25	30	34	38	
11	0414	0453	0492	0531	0569	0607	0645	0682	0719	0755	4	8	12	16	20	24	28	32	36	
12	0792	0828	0864	0899	0934	0969	1004	1038	1072	1106	4	7	11	15	19	23	26	30	33	
13	1139	1173	1208	1239	1271	1303	1335	1367	1399	1430	3	7	10	14	17	20	24	27	31	
14	1461	1492	1523	1553	1584	1614	1644	1673	1703	1722	3	6	9	12	16	19	22	25	28	
15	1761	1790	1818	1847	1875	1903	1931	1959	1987	2014	3	5	9	11	14	17	20	23	26	
16	2041	2068	2095	2122	2148	2175	2201	2227	2253	2279	3	5	8	11	13	16	19	21	24	
17	2304	2330	2355	2380	2405	2430	2455	2480	2504	2529	3	5	8	10	13	15	18	20	23	
18	2553	2577	2601	2625	2648	2672	2695	2718	2742	2766	2	5	7	10	12	15	17	20	22	
19	2788	2810	2833	2856	2878	2900	2923	2945	2967	2989	2	5	7	9	12	14	16	19	21	
20	3010	3032	3054	3076	3096	3118	3139	3160	3181	3201	2	4	7	9	11	13	15	18	20	
21	3222	3243	3263	3284	3304	3324	3345	3365	3385	3404	2	4	6	8	10	12	14	16	18	
22	3424	3444	3464	3483	3502	3522	3541	3560	3579	3598	2	4	6	8	10	12	14	15	17	
23	3617	3636	3655	3674	3692	3711	3729	3747	3766	3784	2	4	6	7	9	11	13	15	17	
24	3802	3820	3838	3856	3874	3892	3909	3927	3945	3962	2	4	5	7	9	11	12	14	16	
25	3979	3997	4014	4031	4048	4065	4082	4099	4116	4133	2	3	5	7	9	10	12	14	15	
26	4160	4176	4193	4209	4216	4232	4249	4265	4281	4298	2	3	5	7	8	10	11	13	15	
27	4314	4330	4346	4362	4378	4393	4409	4425	4440	4456	2	3	5	6	8	9	11	13	14	
28	4472	4487	4502	4518	4533	4548	4564	4579	4594	4609	2	3	5	6	8	9	11	12	14	
29	4624	4639	4654	4669	4683	4698	4713	4728	4742	4757	1	3	4	6	7	9	10	12	13	
30	4771	4786	4800	4814	4829	4843	4857	4871	4886	4900	1	3	4	6	7	9	10	11	13	
31	4914	4928	4942	4955	4968	4983	4997	5011	5024	5038	1	3	4	6	7	8	10	11	12	
32	5051	5065	5079	5092	5105	5119	5132	5145	5159	5172	1	3	4	5	7	8	9	11	12	
33	5185	5198	5211	5224	5237	5250	5263	5276	5289	5302	1	3	4	5	6	8	9	10	12	
34	5315	5328	5340	5353	5366	5378	5391	5403	5416	5428	1	3	4	5	6	8	9	10	11	
35	5441	5453	5465	5478	5490	5502	5514	5527	5539	5551	1	2	4	5	6	7	9	10	11	
36	5563	5575	5587	5599	5611	5623	5635	5647	5658	5670	1	2	4	5	6	7	8	10	11	
37	5682	5694	5706	5717	5729	5740	5752	5763	5775	5786	1	2	3	5	6	7	8	9	10	
38	5798	5809	5821	5832	5843	5855	5866	5877	5888	5899	1	2	3	5	6	7	8	9	10	
39	5911	5922	5933	5944	5955	5966	5977	5988	5999	6010	1	2	3	4	6	7	8	9	10	
40	6021	6031	6042	6053	6064	6075	6085	6096	6107	6117	1	2	3	4	5	6	7	8	9	
41	6128	6138	6149	6160	6170	6180	6191	6201	6212	6222	1	2	3	4	5	6	7	8	9	
42	6232	6243	6253	6263	6274	6284	6294	6304	6314	6325	1	2	3	4	5	6	7	8	9	
43	6335	6345	6355	6365	6375	6385	6395	6405	6415	6425	1	2	3	4	5	6	7	8	9	
44	6435	6444	6454	6464	6474	6484	6493	6503	6513	6522	1	2	3	4	5	6	7	8	9	
45	6532	6542	6551	6561	6571	6580	6590	6599	6609	6618	1	2	3	4	5	6	7	8	9	
46	6628	6637	6646	6656	6665	6675	6684	6693	6702	6712	1	2	3	4	5	6	7	8	9	
47	6721	6730	6739	6749	6758	6767	6776	6785	6794	6803	1	2	3	4	5	6	7	8	9	
48	6812	6821	6830	6839	6848	6857	6866	6875	6884	6893	1	2	3	4	5	6	7	8	9	
49	6902	6911	6920	6928	6937	6946	6955	6964	6972	6981	1	2	3	4	5	6	7	8	9	
50	7000	7043	7086	7128	7170	7212	7253	7294	7334	7374	4	9	13	17	21	25	30	34	38	

A	PROPORTIONAL PARTS										ADD																			
	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9											
50	6990	6998	7007	7016	7024	7033	7042	7050	7059	7067	1	2	3	4	5	6	7	8	9											
51	7076	7084	7093	7101	7110	7118	7126	7135	7143	7152	1	2	3	4	5	6	7	8	9											
52	7160	7168	7177	7185	7193	7202	7210	7218	7226	7235	1	2	2	3	4	5	6	7	7											
53	7243	7251	7259	7267	7275	7284	7292	7300	7308	7316	1	2	2	3	4	5	6	6	7											
54	7324	7332	7340	7348	7356	7364	7372	7380	7388	7396	1	2	2	3	4	5	6	6	7											
55	7404	7412	7419	7427	7435	7443	7451	7459	7466	7474	1	2	2	3	4	5	5	5	7											
56	7482	7490	7497	7505	7513	7520	7528	7536	7543	7551	1	2	2	3	4	5	5	6	7											
57	7559	7566	7574	7582	7589	7597	7604	7612	7619	7627	1	2	2	3	4	5	5	6	7											
58	7634	7642	7649	7657	7664	7672	7679	7686	7694	7701	1	1	2	3	4	4	5	5	7											
59	7709	7716	7723	7731	7738	7746	7752	7760	7767	7774	1	1	2	3	4	4	5	6	7											
60	7782	7789	7796	7803	7810	7818	7825	7832	7839	7846	1	1	2	3	4	4	5	6	6											
61	7853	7860	7868	7875	7882	7889	7896	7903	7910	7917	1	1	2	3	4	4	5	6	6											
62	7924	7931	7938	7945	7952	7959	7966	7973	7980	7987	1	1	2	3	4	4	5	6	6											
63	7993	8000	8007	8014	8021	8028	8035	8041	8048	8055	1	1	2	3	4	4	5	6	6											
64	8062	8069	8075	8082	8089	8096	8102	8109	8116	8122	1	1	2	3	4	4	5	6	7											
65	8129	8136	8142	8148	8156	8162	8169	8176	8182	8189	1	1	2	3	4	4	5	5	6											
66	8195	8202	8209	8215	8222	8228	8235	8241	8248	8254	1	1	2	3	4	4	5	5	6											
67	8261	8267	8274	8280	8287	8293	8299	8306	8312	8319	1	1	2	3	4	4	5	5	6											
68	8325	8331	8338	8344	8351	8357	8363	8370	8376	8382	1	1	2	3	4	4	5	6	6											
69	8388	8395	8401	8407	8414	8420	8426	8432	8439	8445	1	1	2	3	4	4	5	6	6											
70	8451	8457	8463	8470	8476	8482	8488	8494	8500	8506	1	1	2	2	3	4	4	5	6											
71	8513	8519	8525	8531	8537	8543	8549	8555	8561	8567	1	1	2	2	3	4	4	5	5											
72	8573	8579	8585	8591	8597	8603	8609	8615	8621	8627	1	1	2	2	3	4	4	5	5											
73	8633	8639	8645	8651	8657	8663	8669	8675	8681	8686	1	1	2	2	3	4	4	5	5											
74	8692	8698	8704	8710	8716	8722	8727	8733	8739	8745	1	1	2	2	3	4	4	5	5											
75	8751	8756	8762	8768	8774	8779	8785	8791	8797	8802	1	1	2	2	3	3	4	5	5											
76	8808	8814	8820	8825	8831	8837	8842	8848	8854	8859	1	1	2	2	3	3	4	5	5											
77	8865	8871	8876	8882	8887	8893	8899	8904	8910	8915	1	1	2	2	3	3	4	4	5											
78	8921	8927	8932	8938	8943	8949	8954	8960	8965	8971	1	1	2	2	3	3	4	4	5											
79	8976	8982	8987	8993	8998	9004	9009	9015	9020	9025	1	1	2	2	3	3	4	4	5											
80	9031	9036	9042	9047	9053	9058	9063	9068	9074	9079	1	1	2	2	3	3	4	4	5											
81	9085	9090	9096	9101	9106	9112	9117	9122	9128	9133	1	1	2	2	3	3	4	4	5											
82	9138	9143	9149	9154	9159	9165	9170	9175	9180	9186	1	1	2	2	3	3	4	4	5											
83	9191	9196	9201	9206	9212	9217	9222	9227	9232	9238	1	1	2	2	3	3	4	4	5											
84	9243	9248	9253	9258	9263	9269	9274	9279	9284	9289	1	1	2	2	3	3	4	4	5											
85	9294	9299	9304	9309	9315	9320	9325	9330	9335	9340	1	1	2	2	3	3	4	4	5											
86	9346	9351	9356	9360	9365	9370	9375	9380	9385	9390	1	1	2	2	3	3	4	4	5											
87	9395	9400	9405	9410	9415	9420	9425	9430	9435	9440	0	1	1	2	2	3	3	4	4											
88	9445	9450	9455	9460	9465	9469	9474	9479	9484	9489	0	1	1	2	2	3	3	4	4											
89	9494	9499	9504	9508	9513	9518	9523	9528	9533	9538	0	1	1	2	2	3	3	4	4											
90	9547	9547	9552	9557	9562	9566	9571	9575	9581	9586	0	1	1	2	2	2	3	3	4											
91	9590	9595	9600	9605	9609	9614	9619	9624	9628	9633	0	1	1	2	2	2	3	3	4											
92	9636	9643	9647	9652	9657	9661	9666	9671	9675	9680	0	1	1	2	2	2	3	3	4											
93	9685	9688	9694	9699	9703	9708	9713	9717	9722	9727	0	1	1	2	2	2	3	3	4											
94	9731	9736	9741	9745	9750	9754	9759	9763	9768	9773	0	1	1	2	2	2	3	3	4											
95	9777	9782	9786	9791	9795	9800	9805	9809	9814	9818	0	1	1	2	2	2	3	3	4											
96	9823	9827	9832	9836	9841	9845	9850	9854	9859	9863	0	1	1	2	2	2	3	3	4											
97	9868	9872	9877	9881	9886	9890	9894	9899	9903	9908	0	1	1	2	2	2	3	3	4											
98	9912	9917	9921	9926	9930	9934	9939	9943	9948	9952	0	1	1	2	2	2	3	3	4											
99	9956	9961	9965	9969	9974	9978	9983	9987	9991	9996	0	1	1	2	2	2	3	3	4											
	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9											
PROPORTIONAL PARTS																					ADD									



# Glossary of symbols

		Main page references			
$A$	factor for action limits on $\bar{X}$ -chart	41	$S$	the sign test statistic	28–29, 35
$a_1$	lower action limit on $R$ -chart is $a_1\bar{R}$	41	$S$	unadjusted sample standard deviation: $S = \{\sum (X - \bar{X})^2/n\}^{1/2}$	
$a_2$	upper action limit on $R$ -chart is $a_2\bar{R}$	41	$\bar{S}$	average value of $S$ in pilot samples	41
$c$	$= \sigma/E\{R\} = 1/d_1$ ; conversion factor for estimating $\sigma$ from sample range	41	$s$	adjusted sample standard deviation, satisfying $E\{s^2\} = \sigma^2$ (but not $E\{s\} = \sigma$ ); with single sample, $s = \{\sum (X - \bar{X})^2/(n-1)\}^{1/2}$	
c.d.f.	cumulative distribution function: $\text{Prob}(X \leq x)$		$\bar{s}$	average value of $s$ in pilot samples	41
$D$	Kolmogorov–Smirnov two-sample test statistic	28, 35	$s^2, s_1^2, s_2^2$	adjusted sample variances	
$D^\circ$	$= n_A n_B D$	28, 31	$T$	the Wilcoxon signed-rank test statistic	28–29, 35
$D^2$	sum of squares of rank differences	35, 40	$t$	'Student' $t$ statistic, test or distribution	20
$D_n$	test statistic for Kolmogorov–Smirnov goodness-of-fit test or test for normality	26–27	$U$	random variable having uniform distribution on $(0:1)$	42
$D_n^*, D_n^-$	one-sided versions of $D_n$	26–27	$U$	the Mann–Whitney test statistic	28, 30, 35
$d_1$	$= E\{R\}/\sigma$ ; conversion factor from $\sigma$ to $\bar{R}$	41	$U_A$	$= R_A - \frac{1}{2}n_A(n_A + 1)$	28
$d_2$	$= E\{R\}/E\{S\}$ ; conversion factor from $\bar{S}$ to $\bar{R}$	41	$U_B$	$= R_B - \frac{1}{2}n_B(n_B + 1)$	28
$d_3$	$= E\{R\}/E\{s\}$ ; conversion factor from $\bar{s}$ to $\bar{R}$	41	$W$	factor for warning limits on $\bar{X}$ -chart	41
$E\{\}$	expected, i.e. long-term mean, value of		$w_1$	lower warning limit on $R$ -chart is $w_1\bar{R}$	41
$e$	$= 2.71828$ ; base of natural logarithms	18, 46	$w_2$	upper warning limit on $R$ -chart is $w_2\bar{R}$	41
$F$	(Snedecor) $F$ statistic, test or distribution	22–25	$X$	random variable	
$F_0(x)$	c.d.f. of (null) hypothesised probability distribution	26	$x$	value of $X$	
$F_n(x)$	sample (empirical) c.d.f.; proportion of sample values which are $\leq x$	26	$\bar{X}, \bar{X}_1, \bar{X}_2, \bar{Y}$	sample means	
$f$	sample fraction; number of occurrences divided by sample size	10–13	$\bar{\bar{X}}$	average of sample means in pilot samples	41
$f_1$	lower critical value for $f$ , or confidence limit using $F$ distribution	10–13, 22	$(X, Y)$	matched-pair or bivariate (two-variable) quantity	28, 35
$f_2$	upper critical value for $f$ , or confidence limit using $F$ distribution	10–13, 22	$Y$	random variable	
$H$	Kruskal–Wallis test statistic	28, 32–35	$y$	value of $Y$	
$H_0$	null hypothesis (usually of status quo or no difference)		$Z$	random variable having standard normal distribution	18–20
$H_1$	alternative hypothesis (what a test is designed to detect)		$z$	value of $Z$	18–20
$k$	number of regression variables	22	$z, z(r), z(\rho)$	values obtained using Fisher's $z$ -transformation	35–37
$k$	number of samples	28, 32–35	$\alpha$	sometimes used in place of $\alpha_2$ if one-sided test non-existent	28
$\ln$	logarithm to base $e$ (natural logarithm), such that if $\log_e x = y$ then $e^y = x$	45, 47	$\alpha_1$	significance level for one-sided test	20
$\log_e$	logarithm to base $e$ (natural logarithm), such that if $\log_e x = y$ then $e^y = x$	45, 47	$\alpha_1^L$	significance level for left-hand tail one-sided test	20
$\log_{10}$	logarithm to base 10 (common logarithm), such that if $\log_{10} x = y$ then $10^y = x$	45, 48	$\alpha_1^R$	significance level for right-hand tail one-sided test	20
$M$	Friedman's test statistic	28, 34–35	$\alpha_2$	significance level for two-sided test	20
$\max\{\}$	maximum (largest) value of	26	$\gamma$	confidence level for confidence intervals	
$N$	total number of observations	28, 32–33	$\mu, \mu_1, \mu_2$	population means; means of probability distributions; $\mu = E\{X\}$	
$N_C$	number of concordant pairs, i.e. $(X_1, Y_1), (X_2, Y_2)$ with $(X_1 - X_2)(Y_1 - Y_2) +ve$	35, 40	$\nu, \nu_1, \nu_2$	degrees of freedom (indices for $t, \chi^2$ and $F$ distributions)	20–25
$N_D$	number of discordant pairs, i.e. $(X_1, Y_1), (X_2, Y_2)$ with $(X_1 - X_2)(Y_1 - Y_2) -ve$	35, 40	$\pi$	mathematical constant, $= 3.14159$	18, 45
$n, n_1, n_2, n_A, n_B, n_i$	sample sizes		$\rho$	population linear correlation coefficient	35–39
$n$	common sample size of equal-size samples	28, 34	$\rho_0$	(null) hypothesised value of $\rho$	35
$\binom{n}{r}$	binomial coefficient; number of possible groups of $r$ objects out of $n$	4, 44	$\Sigma$	summation, e.g. $\Sigma X = \Sigma X_i = X_1 + X_2 + X_3 + \dots$	
$p$	binomial parameter; probability of event happening at any trial of experiment	4	$\sigma, \sigma_1, \sigma_2$	population standard deviations; standard deviations of probability distributions; $\sigma = \{E\{(X - \mu)^2\}\}^{1/2}$	
$p_0$	(null) hypothesised value of $p$	10–11	$\sigma^2$	population variance; variance of probability distribution; $\sigma^2 = E\{(X - \mu)^2\}$	21
$\text{Prob}(\cdot)$	probability of		$\tau$	the Kendall rank correlation coefficient	35, 40
$q$	quantile; the number $x$ such that $\text{Prob}(X \leq x) = q$	20	$\Phi$	c.d.f. of the standard normal distribution	18–20, 27
$R$	multiple correlation coefficient	22	$\phi$	ordinate of the standard normal curve	18–19
$R$	sample range: maximum value – minimum value	41	$\chi^2$	chi-squared statistic, test or distribution	21
$\bar{R}$	average range in pilot samples	41	$<$	is less than	
$R_A, R_B$	rank sums of samples $A$ and $B$	28	$\leq$	is less than or equal to	
$r$	sample linear correlation coefficient	35–39	$>$	is greater than	
$r_1, r_2$	lower and upper critical values for $r$	35	$\geq$	is greater than or equal to	
$r_B$	the Spearman rank correlation coefficient	35, 40	$\neq$	is not equal to	
			$+ve$	positive ( $> 0$ )	
			$-ve$	negative ( $< 0$ )	
			$  $	modulus, absolute value, ignore minus sign if $-ve$	
			$[x]$	integer part; $[x]$ is the largest integer $\leq x$	35
			$!$	factorial, e.g. $4! = 4 \times 3 \times 2 \times 1 = 24$	44–45
			$\int$	integral	

These tables have been carefully prepared for the many users of statistical analysis at an introductory level. The enthusiastic reception accorded to the author's *Statistics Tables* (1978) by specialist statisticians highlighted the need for a briefer set of tables to be tailored to the requirements of students who have to use statistical analysis but with no greater commitment to it than is represented by a basic and often brief introductory course.

Both the coverage and the presentation of this set of tables have been determined with great care. In contrast with competing sets at this level, the content should match closely the requirements of users, who need have little mathematical background. The book is a positive teaching and learning aid, not just a stark and impenetrable reference item. Most of the tables are accompanied by fully explanatory introductory text and by some examples of use. Each table has been designed and laid out carefully for maximum clarity and ease of use, features which the large page size should also reinforce. There are many new or improved tables, some being much more extensive than in competing books. In view of the increasing recognition of nonparametric tests for their convenience, ease of use and wide application, the tables covering these tests should prove especially valuable.

The tables should serve the needs of all users of elementary techniques of statistical analysis, from engineers and technicians to geographers and social scientists. All students taking first courses in statistical analysis will find them an invaluable aid.

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